

EXHIBIT 15

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1A0001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1A0001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1A0017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1A0017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1A0024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1A0024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1A0039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 72 |
| 1A0039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (72) |
| 1A0044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 72 |
| 1A0044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (72) |
| 1A0056 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1A0056 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1A0058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 891 |
| 1A0058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (891) |
| 1A0059 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1A0059 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1A0060 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1A0060 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1A0061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1A0061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1A0062 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1A0062 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1A0064 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1A0064 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1A0065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1A0065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1A0066 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1A0066 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1A0067 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1A0067 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1A0068 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1A0068 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1A0069 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1A0069 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1A0071 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1A0071 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1A0072 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1A0072 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1A0073 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1A0073 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1A0075 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1A0075 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1A0076 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1A0076 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1A0077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1A0077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1A0078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1A0078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1A0080 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1A0080 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1A0081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1A0081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1A0082 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1A0082 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1A0083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1A0083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1A0084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1A0084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1A0085 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1A0085 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1A0086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1A0086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1A0087 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1A0087 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1A0088 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1A0088 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1A0089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1A0089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1A0090 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1A0090 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1A0091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1A0091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1A0092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1A0092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1A0093 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1A0093 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1A0095 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1A0095 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1A0096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1A0096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1A0097 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1A0097 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1A0098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1A0098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1A0099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 38 |
| 1A0099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (38) |
| 1A0100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 57 |
| 1A0100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (57) |
| 1A0101 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1A0101 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1A0106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1A0106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1A0107 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 54 |
| 1A0107 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (54) |
| 1A0108 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1A0108 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1A0109 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1A0109 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1A0110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1A0110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1A0111 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1A0111 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1A0113 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 46 |
| 1A0113 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (46) |
| 1A0114 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1A0114 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1A0115 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1A0115 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1B0011 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1B0011 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1B0015 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1B0015 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1B0020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 123 |
| 1B0020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (123) |
| 1B0038 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1B0038 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1B0039 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1B0039 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1B0042 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 52 |
| 1B0042 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (52) |
| 1B0069 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1B0069 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1B0081 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 43 |
| 1B0081 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (43) |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1B0088 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0088 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1B0090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1B0091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1B0091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1B0092 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1B0092 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1B0094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1B0094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1B0095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1B0095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1B0099 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1B0099 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1B0100 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1B0100 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1B0101 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1B0101 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1B0103 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1B0103 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1B0104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1B0104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1B0105 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1B0105 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1B0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 88 |
| 1B0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (88) |
| 1B0107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1B0107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1B0108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1B0108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1B0109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 62 |
| 1B0111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (62) |
| 1B0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1B0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1B0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1B0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1B0116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 60 |
| 1B0116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (60) |
| 1B0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 210 |
| 1B0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (210) |
| 1B0119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1B0119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1B0120 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1B0120 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1B0121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 122 |
| 1B0121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (122) |
| 1B0123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1B0123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1B0124 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1B0124 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1B0125 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1B0125 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1B0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 46 |
| 1B0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (46) |
| 1B0127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1B0127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1B0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1B0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1B0129 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1B0129 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1B0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1B0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1B0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1B0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1B0132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1B0132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1B0133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1B0134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1B0135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1B0135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1B0136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 80 |
| 1B0137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (80) |
| 1B0138 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1B0138 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1B0139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1B0139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1B0140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1B0142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1B0143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1B0143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1B0144 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1B0144 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1B0145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1B0145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1B0146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 68 |
| 1B0146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (68) |
| 1B0147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1B0147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1B0148 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1B0148 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1B0149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1B0149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1B0150 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1B0150 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1B0151 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1B0151 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1B0152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 61 |
| 1B0152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (61) |
| 1B0153 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0153 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0154 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1B0154 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1B0155 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1B0155 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1B0156 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1B0156 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1B0157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1B0157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1B0159 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1B0159 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1B0160 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1B0160 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1B0161 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1B0161 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1B0162 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1B0162 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1B0163 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0163 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0164 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0164 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0165 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0165 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0166 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1B0166 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1B0167 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1B0167 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1B0168 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1B0168 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1B0169 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 69 |
| 1B0169 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (69) |
| 1B0170 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1B0170 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1B0171 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1B0171 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1B0172 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1B0172 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1B0173 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1B0173 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1B0174 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1B0174 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1B0175 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1B0175 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1B0176 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1B0176 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1B0177 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0177 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0178 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1B0178 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1B0179 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1B0179 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1B0180 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1B0180 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1B0181 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1B0181 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1B0182 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1B0182 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1B0183 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1B0183 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1B0184 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1B0184 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1B0185 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1B0185 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1B0187 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1B0187 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1B0189 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1B0189 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1B0190 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1B0190 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1B0191 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1B0191 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1B0192 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1B0192 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1B0193 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1B0193 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1B0194 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1B0194 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1B0195 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0195 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0196 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0196 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0197 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1B0197 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1B0198 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1B0198 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1B0199 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1B0199 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1B0200 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 46 |
| 1B0200 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (46) |
| 1B0201 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1B0201 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1B0202 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1B0202 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1B0204 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1B0204 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1B0205 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1B0205 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1B0206 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1B0206 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1B0207 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0207 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0208 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1B0208 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1B0209 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1B0209 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1B0210 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1B0210 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1B0211 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1B0211 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1B0214 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 105 |
| 1B0214 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (105) |
| 1B0215 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1B0215 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1B0216 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1B0216 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1B0217 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1B0217 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1B0218 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 60 |
| 1B0218 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (60) |
| 1B0219 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1B0219 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1C0010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 90 |
| 1C0010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (90) |
| 1C0015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1C0015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1C0020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1C0020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1C0042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1C0042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1C0046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1C0046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1C0048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 70 |
| 1C0048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (70) |
| 1C0069 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1C0069 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1C0070 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1C0070 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1C1010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1C1010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1C1012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 118 |
| 1C1012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (118) |
| 1C1013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1C1013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1C1049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1C1049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1C1060 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1C1060 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1C1061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1C1061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1C1071 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 108 |
| 1C1071 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (108) |
| 1C1090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1C1090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1C1095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 69 |
| 1C1095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (69) |
| 1C1097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1C1097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1C1098 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1C1098 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1C1205 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1C1205 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1C1206 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1C1206 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1C1213 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1C1213 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1C1216 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1C1216 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1C1217 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1C1217 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1C1219 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1C1219 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1C1220 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1C1220 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1C1221 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1C1221 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1C1222 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1C1222 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1C1223 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1C1223 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1C1224 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 112 |
| 1C1224 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (112) |
| 1C1228 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1C1228 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1C1229 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1C1229 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1C1230 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1C1230 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1C1231 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1C1231 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1C1232 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1C1232 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1C1233 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1C1233 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1C1234 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1C1234 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1C1235 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1C1235 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1C1236 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1C1236 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1C1237 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1C1237 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1C1238 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1C1238 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1C1239 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1C1239 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1C1242 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1C1242 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1C1243 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1C1243 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1C1244 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1C1244 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1C1245 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1C1245 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1C1246 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1C1246 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1C1247 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1C1247 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1C1248 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1C1248 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1C1249 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1C1249 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1C1250 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1C1250 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1C1251 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1C1251 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1C1252 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1C1252 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1C1253 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1C1253 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1C1254 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1C1254 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1C1255 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1C1255 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1C1256 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1C1256 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1C1257 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1C1257 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1C1258 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1C1258 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1C1259 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1C1259 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1C1260 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 932 |
| 1C1260 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (932) |
| 1C1261 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 110 |
| 1C1261 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (110) |
| 1C1262 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1C1262 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1C1263 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1C1263 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1C1264 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1C1264 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1C1265 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1C1265 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1C1266 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1C1266 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1C1267 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1C1267 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1C1268 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1C1268 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1C1269 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1C1269 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1C1273 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1C1273 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1C1274 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1C1274 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1C1276 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1C1276 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1C1277 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1C1277 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1C1278 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1C1278 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1C1279 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1C1279 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1C1280 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1C1280 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1C1281 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1C1281 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1C1283 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1C1283 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1C1287 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1C1287 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1C1288 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1C1288 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1CM002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1CM002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1CM003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1CM004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1CM005 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM005 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM006 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1CM006 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1CM007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1CM008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1CM010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1CM010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1CM011 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1CM011 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1CM012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1CM013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1CM015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM018 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1CM018 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1CM020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1CM020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1CM021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1CM021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1CM022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 127 |
| 1CM022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (127) |
| 1CM024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 128 |
| 1CM025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (128) |
| 1CM029 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1CM029 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1CM032 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1CM032 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1CM034 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1CM034 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1CM035 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1CM035 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1CM038 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM038 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM039 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1CM039 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1CM040 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM040 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM042 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1CM042 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1CM044 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM044 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM045 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1CM045 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1CM046 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1CM046 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1CM048 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM048 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM049 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM049 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM050 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1CM050 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1CM056 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1CM056 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1CM057 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM057 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM058 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM058 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM059 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1CM059 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1CM061 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM061 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM062 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1CM062 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1CM063 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1CM063 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1CM064 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1CM064 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1CM065 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1CM065 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1CM067 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1CM067 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1CM068 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1CM068 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1CM070 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1CM070 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1CM071 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM071 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM073 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1CM073 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1CM074 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1CM074 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1CM076 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM076 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM079 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM079 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM080 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1CM080 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1CM081 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1CM081 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1CM083 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1CM083 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1CM084 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 48 |
| 1CM084 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (48) |
| 1CM085 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM085 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM086 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1CM086 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1CM089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 51 |
| 1CM089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (51) |
| 1CM090 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM090 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1CM091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1CM093 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1CM093 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1CM094 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM094 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1CM102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1CM103 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1CM103 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1CM104 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1CM104 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1CM105 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1CM105 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1CM106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1CM106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1CM108 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM108 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM111 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1CM111 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1CM112 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1CM112 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1CM113 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1CM113 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1CM117 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM117 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM118 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1CM118 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1CM120 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1CM120 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1CM121 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1CM121 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1CM122 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1CM122 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1CM124 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM124 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM127 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1CM127 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1CM130 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1CM130 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1CM133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1CM135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1CM135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1CM136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1CM137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1CM138 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM138 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1CM139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1CM140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1CM140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1CM141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1CM141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1CM142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1CM142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1CM143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM148 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1CM148 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1CM149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM150 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 59 |
| 1CM150 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (59) |
| 1CM152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1CM152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1CM154 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM154 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM155 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1CM155 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1CM156 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1CM156 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1CM157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1CM157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1CM161 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1CM161 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1CM162 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1CM162 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1CM166 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM166 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM167 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM167 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM168 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1CM168 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1CM170 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM170 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM171 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1CM171 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1CM172 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1CM172 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1CM173 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM173 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM174 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM174 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM175 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM175 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM176 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1CM176 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1CM177 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM177 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM178 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM178 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM179 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM179 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM181 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1CM181 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1CM182 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1CM182 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1CM183 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1CM183 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1CM185 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1CM185 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1CM188 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1CM188 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1CM189 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM189 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM190 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1CM190 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1CM191 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM191 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM193 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1CM193 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1CM194 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1CM194 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1CM196 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM196 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM197 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1CM197 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1CM198 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1CM198 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1CM199 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM199 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM200 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1CM200 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1CM201 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1CM201 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1CM202 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1CM202 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1CM204 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1CM204 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1CM205 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1CM205 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1CM206 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 73 |
| 1CM206 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (73) |
| 1CM208 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM208 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM210 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1CM210 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1CM211 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1CM211 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1CM212 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 45 |
| 1CM212 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (45) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM214 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 57 |
| 1CM214 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (57) |
| 1CM215 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM215 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM218 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 75 |
| 1CM218 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (75) |
| 1CM219 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 67 |
| 1CM219 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (67) |
| 1CM220 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1CM220 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1CM221 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1CM221 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1CM222 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 109 |
| 1CM222 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (109) |
| 1CM223 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 124 |
| 1CM223 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (124) |
| 1CM224 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM224 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM225 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1CM225 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1CM226 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1CM226 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1CM227 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM227 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM228 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM228 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM229 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1CM229 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1CM231 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM231 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM232 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM232 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM234 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM234 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM235 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1CM235 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1CM236 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM236 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM237 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM237 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM239 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1CM239 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1CM240 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1CM240 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1CM241 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 108 |
| 1CM241 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (108) |
| 1CM242 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 68 |
| 1CM242 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (68) |
| 1CM243 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM243 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM245 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM245 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM246 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM246 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM247 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 115 |
| 1CM247 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (115) |
| 1CM248 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1CM248 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1CM249 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1CM249 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1CM252 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1CM252 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1CM254 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM254 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM255 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 72 |
| 1CM255 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (72) |
| 1CM256 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 96 |
| 1CM256 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (96) |
| 1CM257 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1CM257 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1CM258 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 69 |
| 1CM258 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (69) |
| 1CM261 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM261 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM262 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1CM262 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1CM264 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1CM264 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1CM265 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1CM265 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1CM266 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 43 |
| 1CM266 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (43) |
| 1CM267 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM267 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM269 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1CM269 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1CM270 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1CM270 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1CM272 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1CM272 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1CM274 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1CM274 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1CM275 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1CM275 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1CM276 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1CM276 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1CM277 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1CM277 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1CM278 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1CM278 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1CM280 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM280 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM281 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM281 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM282 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1CM282 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1CM283 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM283 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM284 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM284 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM285 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1CM285 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1CM286 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1CM286 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1CM288 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1CM288 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1CM289 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1CM289 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1CM291 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM291 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM293 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1CM293 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1CM294 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM294 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1CM296 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 70 |
| 1CM296 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (70) |
| 1CM299 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1CM299 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1CM300 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 45 |
| 1CM300 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (45) |
| 1CM302 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM302 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM303 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 110 |
| 1CM303 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (110) |
| 1CM304 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1CM304 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1CM305 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1CM305 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1CM306 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 71 |
| 1CM306 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (71) |
| 1CM307 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1CM307 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1CM308 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1CM308 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1CM309 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1CM309 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1CM310 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM310 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM312 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1CM312 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1CM313 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1CM313 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1CM315 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1CM315 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1CM316 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM316 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM317 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1CM317 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1CM318 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1CM318 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1CM319 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1CM319 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1CM320 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1CM320 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1CM321 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1CM321 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1CM322 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1CM322 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1CM323 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1CM323 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1CM324 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1CM324 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1CM325 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1CM325 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1CM326 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 66 |
| 1CM326 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (66) |
| 1CM327 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1CM327 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1CM328 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1CM328 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1CM329 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1CM329 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1CM330 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1CM330 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1CM331 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1CM331 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM333 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1CM333 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1CM334 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1CM334 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1CM335 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 79 |
| 1CM335 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (79) |
| 1CM336 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1CM336 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1CM337 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1CM337 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1CM338 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM338 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM339 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM339 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM340 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1CM340 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1CM342 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM342 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1CM343 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1CM343 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1CM344 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 67 |
| 1CM344 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (67) |
| 1CM346 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM346 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM347 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 85 |
| 1CM347 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (85) |
| 1CM348 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1CM348 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1CM349 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1CM349 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1CM350 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1CM350 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1CM351 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1CM351 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1CM352 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM352 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1CM353 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1CM353 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1CM354 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 82 |
| 1CM354 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (82) |
| 1CM355 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1CM355 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1CM356 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM356 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM357 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM357 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM358 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1CM358 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1CM359 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM359 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM360 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1CM360 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1CM361 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1CM361 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1CM362 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM362 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1CM363 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 110 |
| 1CM363 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (110) |
| 1CM364 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1CM364 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1CM366 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1CM366 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1CM367 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1CM367 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1CM368 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1CM368 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1CM369 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1CM369 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1CM372 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1CM372 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1CM374 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1CM374 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1CM375 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1CM375 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1CM376 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 81 |
| 1CM376 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (81) |
| 1CM377 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 123 |
| 1CM377 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (123) |
| 1CM378 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 45 |
| 1CM378 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (45) |
| 1CM379 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM379 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM380 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1CM380 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1CM381 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1CM381 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1CM382 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 107 |
| 1CM382 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (107) |
| 1CM383 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1CM383 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1CM385 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1CM385 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1CM386 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1CM386 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1CM387 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1CM387 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1CM388 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1CM388 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1CM389 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1CM389 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1CM390 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1CM390 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1CM391 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 56 |
| 1CM391 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (56) |
| 1CM392 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1CM392 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1CM393 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1CM393 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1CM394 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1CM394 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1CM395 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1CM395 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1CM396 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1CM396 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1CM397 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1CM397 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1CM398 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1CM398 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1CM399 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1CM399 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1CM401 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1CM401 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1CM402 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1CM402 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM404 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1CM404 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1CM405 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM405 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1CM406 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM406 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM407 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1CM407 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1CM408 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM408 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM409 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM409 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM410 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1CM410 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1CM411 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM411 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM414 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1CM414 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1CM415 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM415 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM416 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1CM416 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1CM417 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM417 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1CM418 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM418 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM419 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1CM419 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1CM420 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1CM420 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1CM421 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1CM421 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1CM422 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1CM422 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1CM423 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM423 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM424 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 56 |
| 1CM424 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (56) |
| 1CM425 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 102 |
| 1CM425 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (102) |
| 1CM426 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM426 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1CM427 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 122 |
| 1CM427 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (122) |
| 1CM428 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 72 |
| 1CM428 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (72) |
| 1CM429 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM429 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM430 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM430 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM431 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 89 |
| 1CM431 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (89) |
| 1CM432 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM432 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM433 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1CM433 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1CM434 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1CM434 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1CM436 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 46 |
| 1CM436 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (46) |
| 1CM437 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM437 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM438 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 123 |
| 1CM438 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (123) |
| 1CM439 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1CM439 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1CM440 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1CM440 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1CM443 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM443 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM444 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM444 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM445 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1CM445 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1CM446 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM446 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM448 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1CM448 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1CM449 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM449 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM450 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM450 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM451 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM451 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM452 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1CM452 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1CM453 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1CM453 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1CM454 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM454 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1CM455 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1CM455 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1CM456 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM456 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM457 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1CM457 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1CM458 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM458 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM459 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 115 |
| 1CM459 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (115) |
| 1CM461 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM461 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM462 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM462 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM463 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM463 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM464 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1CM464 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1CM465 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1CM465 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1CM466 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM466 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM467 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM467 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM468 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1CM468 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1CM469 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1CM469 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1CM470 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1CM470 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1CM471 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1CM471 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1CM472 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 62 |
| 1CM472 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (62) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM473 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM473 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM474 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1CM474 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1CM476 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1CM476 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1CM477 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM477 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM478 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM478 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM479 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM479 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM480 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 101 |
| 1CM480 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (101) |
| 1CM481 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 126 |
| 1CM481 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (126) |
| 1CM482 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1CM482 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1CM483 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM483 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM484 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1CM484 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |
| 1CM485 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM485 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM486 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM486 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM487 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1CM487 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1CM488 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM488 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM489 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1CM489 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1CM490 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1CM490 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1CM491 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 200 |
| 1CM491 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (200) |
| 1CM492 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM492 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM493 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1CM493 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1CM494 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 91 |
| 1CM494 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (91) |
| 1CM495 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1CM495 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1CM496 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1CM496 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1CM497 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM497 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM498 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1CM498 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1CM499 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1CM499 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1CM500 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1CM500 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1CM502 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1CM502 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1CM503 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM503 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM504 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1CM504 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1CM505 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 92 |
| 1CM505 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (92) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM506 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1CM506 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1CM507 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM507 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1CM508 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1CM508 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1CM509 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM509 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM510 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1CM510 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1CM511 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM511 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM512 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 116 |
| 1CM512 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (116) |
| 1CM514 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1CM514 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1CM515 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 176 |
| 1CM515 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (176) |
| 1CM516 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1CM516 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1CM517 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1CM517 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1CM518 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM518 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM520 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 60 |
| 1CM520 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (60) |
| 1CM521 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1CM521 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1CM522 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM522 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1CM523 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1CM523 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1CM524 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM524 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM525 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1CM525 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1CM526 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM526 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1CM528 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM528 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM530 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 67 |
| 1CM530 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (67) |
| 1CM531 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM531 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM532 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 58 |
| 1CM532 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (58) |
| 1CM534 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM534 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM535 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1CM535 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1CM541 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM541 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM542 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1CM542 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1CM543 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM543 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM544 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1CM544 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1CM545 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1CM545 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1CM546 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM546 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM547 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1CM547 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1CM548 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1CM548 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1CM549 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM549 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM550 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM550 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM552 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1CM552 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1CM553 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1CM553 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1CM554 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM554 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM555 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM555 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM556 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1CM556 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1CM557 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1CM557 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1CM558 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1CM558 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1CM559 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1CM559 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1CM560 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1CM560 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1CM561 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 61 |
| 1CM561 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (61) |
| 1CM562 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM562 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM563 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 120 |
| 1CM563 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (120) |
| 1CM564 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM564 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM565 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1CM565 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1CM566 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 87 |
| 1CM566 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (87) |
| 1CM567 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM567 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM568 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM568 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM569 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1CM569 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1CM571 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM571 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM572 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1CM572 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1CM573 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM573 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM574 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1CM574 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1CM575 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1CM575 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1CM576 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1CM576 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1CM577 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM577 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM578 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM578 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM579 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1CM579 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1CM580 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 98 |
| 1CM580 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (98) |
| 1CM581 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1CM581 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1CM582 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1CM582 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1CM583 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1CM583 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1CM584 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1CM584 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1CM585 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1CM585 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1CM586 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1CM586 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1CM587 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1CM587 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1CM588 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1CM588 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1CM589 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1CM589 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1CM590 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1CM590 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1CM591 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 124 |
| 1CM591 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (124) |
| 1CM592 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 69 |
| 1CM592 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (69) |
| 1CM593 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1CM593 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1CM594 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1CM594 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1CM595 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM595 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM596 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1CM596 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1CM597 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1CM597 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1CM598 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1CM598 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1CM599 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1CM599 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1CM600 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM600 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM601 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1CM601 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1CM602 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM602 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1CM603 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1CM603 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1CM604 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1CM604 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1CM605 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1CM605 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1CM606 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM606 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM607 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1CM607 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1CM608 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1CM608 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1D0012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1D0012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1D0020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1D0020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1D0024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1D0024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1D0026 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 718 |
| 1D0026 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (718) |
| 1D0028 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1D0028 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1D0031 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1D0031 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1D0033 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1D0033 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1D0034 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1D0034 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1D0035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1D0035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1D0037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1D0037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1D0038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1D0038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1D0039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1D0039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1D0040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1D0040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1D0041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1D0041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1D0042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1D0042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1D0043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1D0043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1D0044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1D0044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1D0045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1D0045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1D0046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1D0046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1D0047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1D0047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1D0048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1D0048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1D0049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1D0049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1D0050 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1D0050 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1D0051 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1D0051 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1D0052 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1D0052 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1D0053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1D0053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1D0054 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1D0054 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1D0055 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1D0055 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1D0056 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1D0056 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1D0057 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1D0057 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1D0058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1D0058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1D0059 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1D0059 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1E0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1E0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1E0107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 96 |
| 1E0107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (96) |
| 1E0109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1E0109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1E0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 139 |
| 1E0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (139) |
| 1E0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1E0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1E0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1E0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1E0122 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1E0122 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1E0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1E0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1E0129 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1E0129 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1E0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1E0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1E0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1E0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1E0134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1E0134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1E0135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1E0135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1E0136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 75 |
| 1E0136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (75) |
| 1E0137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1E0137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1E0139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 170 |
| 1E0139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (170) |
| 1E0140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1E0140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1E0141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1E0141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1E0142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1E0142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1E0143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1E0143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1E0144 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1E0144 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1E0145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1E0145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1E0146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1E0146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1E0147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1E0147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1E0148 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1E0148 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1E0149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1E0149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1E0150 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1E0150 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1E0152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1E0152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1E0153 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 146 |
| 1E0153 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (146) |
| 1E0157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1E0157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1E0158 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1E0158 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1EM002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1EM003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM006 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM006 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1EM007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1EM009 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM009 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1EM010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1EM011 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1EM011 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1EM012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1EM012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1EM013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM014 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1EM014 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1EM015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM016 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1EM016 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1EM017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM018 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM018 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM019 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM019 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1EM020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1EM021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1EM021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1EM022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1EM022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1EM023 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 63 |
| 1EM023 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (63) |
| 1EM024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1EM024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1EM025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1EM025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1EM026 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1EM026 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1EM027 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1EM027 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1EM028 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1EM028 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1EM029 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1EM029 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1EM030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1EM030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1EM031 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1EM031 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1EM035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1EM035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1EM036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1EM036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1EM041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1EM041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1EM042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1EM042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM043 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 62 |
| 1EM043 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (62) |
| 1EM046 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1EM046 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1EM048 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1EM048 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1EM049 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM049 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM051 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM051 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM052 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1EM052 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1EM055 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 61 |
| 1EM055 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (61) |
| 1EM056 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1EM056 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1EM057 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 68 |
| 1EM057 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (68) |
| 1EM059 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM059 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM060 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1EM060 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1EM061 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1EM061 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1EM062 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1EM062 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1EM063 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM063 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM064 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM064 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM065 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM065 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM066 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM066 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM067 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 88 |
| 1EM067 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (88) |
| 1EM068 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1EM068 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1EM070 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM070 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM072 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM072 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM073 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM073 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM074 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1EM074 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1EM075 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM075 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM076 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM076 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM077 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM077 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM078 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM078 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM079 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1EM079 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1EM082 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM082 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM083 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1EM083 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1EM084 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1EM084 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM085 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM085 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM086 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM086 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM087 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1EM087 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1EM089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 58 |
| 1EM089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (58) |
| 1EM091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1EM091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1EM095 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM095 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1EM096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1EM097 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1EM097 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1EM098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1EM100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1EM101 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1EM101 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1EM102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM103 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM103 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM105 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM105 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM109 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1EM109 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1EM110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM111 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 102 |
| 1EM111 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (102) |
| 1EM112 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM112 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM113 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM113 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM114 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1EM114 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1EM115 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 57 |
| 1EM115 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (57) |
| 1EM117 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1EM117 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1EM118 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM118 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM119 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1EM119 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1EM120 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1EM120 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1EM122 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 115 |
| 1EM122 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (115) |
| 1EM123 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM123 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM124 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM124 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM125 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM125 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM126 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM126 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1EM127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1EM127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1EM128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1EM128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1EM130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1EM130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1EM132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1EM132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1EM133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1EM134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1EM135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1EM135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1EM137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1EM137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1EM141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1EM141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1EM142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1EM142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1EM143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1EM143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1EM144 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1EM144 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1EM145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 57 |
| 1EM145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (57) |
| 1EM147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1EM147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1EM149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1EM149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1EM150 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1EM150 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1EM151 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1EM151 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1EM152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1EM152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1EM153 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM153 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM154 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1EM154 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1EM155 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1EM155 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1EM156 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1EM156 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1EM157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1EM157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1EM161 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM161 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM162 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1EM162 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1EM163 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1EM163 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1EM164 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1EM164 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1EM165 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1EM165 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1EM167 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM167 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM168 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1EM168 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1EM170 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1EM170 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1EM171 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1EM171 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1EM172 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1EM172 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1EM173 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1EM173 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1EM175 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM175 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM176 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1EM176 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1EM178 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM178 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM180 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1EM180 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1EM181 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1EM181 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1EM183 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 68 |
| 1EM183 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (68) |
| 1EM184 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM184 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM185 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1EM185 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1EM186 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1EM186 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1EM189 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1EM189 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1EM190 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1EM190 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1EM191 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1EM191 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1EM192 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM192 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM193 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 85 |
| 1EM193 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (85) |
| 1EM194 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1EM194 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1EM195 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1EM195 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1EM196 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1EM196 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1EM197 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1EM197 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1EM198 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1EM198 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1EM199 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM199 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM202 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1EM202 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1EM203 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM203 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM204 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM204 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM205 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM205 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM206 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM206 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM207 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM207 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1EM208 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1EM208 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1EM209 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1EM209 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM210 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM210 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM211 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM211 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM212 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1EM212 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1EM213 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1EM213 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1EM215 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM215 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM216 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM216 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM217 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM217 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM218 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM218 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM219 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1EM219 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1EM220 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM220 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM221 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM221 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM223 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1EM223 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1EM224 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1EM224 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1EM225 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1EM225 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1EM226 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1EM226 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1EM227 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 43 |
| 1EM227 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (43) |
| 1EM228 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM228 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM229 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1EM229 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1EM231 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM231 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM232 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM232 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM234 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1EM234 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1EM236 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1EM236 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1EM238 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 91 |
| 1EM238 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (91) |
| 1EM239 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM239 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM240 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM240 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM241 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM241 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM242 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1EM242 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1EM243 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM243 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM244 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM244 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM245 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1EM245 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1EM246 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM246 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM247 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM247 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM248 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1EM248 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1EM249 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1EM249 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1EM250 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM250 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM251 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1EM251 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1EM252 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM252 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM254 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM254 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM255 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM255 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM256 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1EM256 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1EM257 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM257 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM258 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1EM258 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1EM259 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1EM259 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1EM262 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1EM262 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1EM263 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1EM263 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1EM265 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1EM265 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1EM266 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM266 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM267 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM267 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM268 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1EM268 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1EM269 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM269 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM270 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1EM270 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1EM271 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1EM271 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1EM272 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM272 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM273 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM273 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM274 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM274 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM275 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM275 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM276 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 71 |
| 1EM276 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (71) |
| 1EM277 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM277 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM278 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM278 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM279 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 38 |
| 1EM279 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (38) |
| 1EM280 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1EM280 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1EM281 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM281 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM282 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM282 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM283 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1EM283 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1EM284 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM284 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM285 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM285 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM286 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 102 |
| 1EM286 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (102) |
| 1EM287 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM287 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM288 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM288 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM289 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM289 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM291 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM291 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM292 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM292 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM293 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1EM293 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1EM294 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1EM294 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1EM295 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1EM295 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1EM296 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM296 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM297 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1EM297 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1EM298 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1EM298 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1EM299 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1EM299 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1EM300 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1EM300 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1EM301 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1EM301 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1EM302 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM302 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM305 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 112 |
| 1EM305 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (112) |
| 1EM306 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1EM306 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1EM307 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1EM307 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1EM308 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1EM308 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1EM310 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1EM310 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1EM311 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1EM311 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1EM312 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM312 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM313 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1EM313 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1EM315 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1EM315 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1EM316 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM316 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM317 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM317 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1EM318 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1EM318 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1EM319 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1EM319 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1EM320 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 101 |
| 1EM320 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (101) |
| 1EM321 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM321 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM322 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1EM322 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1EM324 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1EM324 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1EM325 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1EM325 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1EM326 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1EM326 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1EM327 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1EM327 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1EM328 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1EM328 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1EM329 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1EM329 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1EM330 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1EM330 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1EM331 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1EM331 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1EM332 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1EM332 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1EM333 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1EM333 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1EM334 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1EM334 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1EM335 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1EM335 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1EM338 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1EM338 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1EM340 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 83 |
| 1EM340 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (83) |
| 1EM342 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1EM342 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1EM343 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1EM343 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1EM344 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1EM344 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1EM345 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1EM345 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1EM346 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1EM346 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1EM347 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1EM347 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1EM348 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1EM348 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1EM349 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1EM349 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1EM350 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1EM350 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1EM351 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1EM351 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1EM352 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1EM352 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1EM353 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1EM353 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM354 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM354 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM355 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM355 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM356 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM356 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM357 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 67 |
| 1EM357 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (67) |
| 1EM358 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM358 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM359 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM359 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM360 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM360 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM361 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1EM361 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1EM362 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM362 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM363 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM363 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM364 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 38 |
| 1EM364 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (38) |
| 1EM365 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1EM365 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1EM366 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1EM366 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1EM367 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM367 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM368 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM368 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM369 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1EM369 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1EM370 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM370 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM371 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1EM371 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1EM372 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1EM372 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1EM373 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM373 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM374 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1EM374 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1EM375 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 60 |
| 1EM375 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (60) |
| 1EM376 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1EM376 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1EM377 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1EM377 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1EM378 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1EM378 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1EM379 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1EM379 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1EM380 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM380 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM381 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1EM381 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1EM382 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM382 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM383 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1EM383 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1EM384 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM384 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1EM385 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1EM385 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1EM386 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM386 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM387 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1EM387 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1EM388 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1EM388 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1EM389 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1EM389 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1EM390 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1EM390 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1EM391 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1EM391 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1EM392 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1EM392 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1EM393 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM393 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM394 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1EM394 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1EM395 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1EM395 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1EM396 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1EM396 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1EM397 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM397 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM398 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1EM398 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1EM399 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1EM399 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1EM400 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1EM400 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1EM401 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1EM401 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1EM402 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1EM402 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1F0018 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1F0018 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1F0019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1F0019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1F0020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 103 |
| 1F0020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (103) |
| 1F0021 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 596 |
| 1F0021 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (596) |
| 1F0024 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1F0024 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1F0057 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 70 |
| 1F0057 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (70) |
| 1F0064 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1F0064 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1F0065 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1F0065 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1F0071 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1F0071 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1F0072 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1F0072 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1F0074 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1F0074 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1F0076 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1F0076 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1F0077 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 82 |
| 1F0077 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (82) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1F0079 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1F0079 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1F0081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0082 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1F0082 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1F0083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 107 |
| 1F0083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (107) |
| 1F0084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1F0084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1F0085 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1F0085 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1F0087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1F0087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1F0088 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1F0088 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1F0091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1F0091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1F0092 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1F0092 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1F0093 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1F0093 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1F0094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1F0094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1F0095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1F0095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1F0096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1F0096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1F0097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0098 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1F0098 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1F0099 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1F0099 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1F0103 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1F0103 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1F0104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1F0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1F0107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1F0107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1F0108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1F0109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1F0110 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0110 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1F0111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1F0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1F0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1F0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1F0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1F0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1F0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1F0115 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1F0115 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1F0116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1F0116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1F0117 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1F0117 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1F0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1F0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1F0119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1F0119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1F0120 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1F0120 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1F0121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1F0121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1F0123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1F0123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1F0124 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1F0124 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1F0125 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1F0125 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1F0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1F0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1F0127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1F0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1F0129 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1F0129 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1F0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1F0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1F0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1F0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1F0132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1F0133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1F0134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1F0134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1F0135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1F0135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1F0136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1F0137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 153 |
| 1F0137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (153) |
| 1F0138 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1F0138 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1F0139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1F0139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1F0140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1F0140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1F0141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1F0141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1F0142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1F0142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1F0143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1F0143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1F0144 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1F0144 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1F0145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1F0145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1F0146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1F0146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1F0147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1F0147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1F0149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1F0149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1F0151 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1F0151 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1F0152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1F0152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1F0153 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1F0153 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1F0154 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1F0154 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1F0155 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 94 |
| 1F0155 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (94) |
| 1F0156 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1F0156 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1F0157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1F0157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1F0158 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1F0158 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1FN005 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 738 |
| 1FN005 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (738) |
| 1FN019 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1FN019 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1FN021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 153 |
| 1FN021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (153) |
| 1FN026 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1FN026 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1FN027 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 77 |
| 1FN027 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (77) |
| 1FN028 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1FN028 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1FN037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 90 |
| 1FN037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (90) |
| 1FN043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1FN043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1FN044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1FN044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1FN046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 63 |
| 1FN046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (63) |
| 1FN048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 77 |
| 1FN048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (77) |
| 1FN049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 117 |
| 1FN049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (117) |
| 1FN051 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1FN051 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1FN052 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 103 |
| 1FN052 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (103) |
| 1FN053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1FN053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1FN055 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1FN055 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1FN056 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1FN056 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1FN058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1FN058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1FN061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2,665 |
| 1FN061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2,665) |
| 1FN062 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1FN062 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1FN063 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 59 |
| 1FN063 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (59) |
| 1FN065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1FN065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1FN068 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1FN068 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1FN069 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3,196 |
| 1FN069 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3,196) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1FN070 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3,275 |
| 1FN070 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3,275) |
| 1FN074 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1FN074 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1FN078 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1FN078 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1FN079 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1FN079 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1FN080 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1FN080 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1FN081 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1FN081 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1FN083 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1FN083 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1FN084 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 48 |
| 1FN084 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (48) |
| 1FN085 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1FN085 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1FN086 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 600 |
| 1FN086 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (600) |
| 1FN088 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 55 |
| 1FN088 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (55) |
| 1FN089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 52 |
| 1FN089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (52) |
| 1FN091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 143 |
| 1FN091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (143) |
| 1FN092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 434 |
| 1FN092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (434) |
| 1FN093 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1FN093 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1FN094 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 411 |
| 1FN094 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (411) |
| 1FN095 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 200 |
| 1FN095 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (200) |
| 1FN096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 67 |
| 1FN096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (67) |
| 1FN098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1FN098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1FN099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1FN099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1FR001 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 62 |
| 1FR001 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (62) |
| 1FR002 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 417 |
| 1FR002 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (417) |
| 1FR003 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1FR003 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1FR005 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 46 |
| 1FR005 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (46) |
| 1FR007 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1FR007 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1FR008 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1,119 |
| 1FR008 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1,119) |
| 1FR009 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1FR009 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1FR010 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 361 |
| 1FR010 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (361) |
| 1FR013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1FR013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1FR014 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1FR014 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1FR015 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 109 |
| 1FR015 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (109) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1FR016 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 102 |
| 1FR016 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (102) |
| 1FR017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1FR017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1FR018 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1FR018 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1FR019 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1FR019 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1FR021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1FR021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1FR022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 80 |
| 1FR022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (80) |
| 1FR023 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1FR023 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1FR024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1FR024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1FR025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1FR025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1FR027 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 77 |
| 1FR027 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (77) |
| 1FR029 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 77 |
| 1FR029 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (77) |
| 1FR030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1FR030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1FR032 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 283 |
| 1FR032 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (283) |
| 1FR035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1FR035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1FR036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 248 |
| 1FR036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (248) |
| 1FR038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1FR038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1FR040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1FR040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1FR041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 100 |
| 1FR041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (100) |
| 1FR042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 83 |
| 1FR042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (83) |
| 1FR043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1FR043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1FR045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 116 |
| 1FR045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (116) |
| 1FR047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1FR047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1FR048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1FR048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1FR049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1FR049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1FR052 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1FR052 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1FR053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1FR053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1FR054 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 58 |
| 1FR054 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (58) |
| 1FR055 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1FR055 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1FR056 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1FR056 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1FR057 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1FR057 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1FR058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1FR058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1FR059 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1FR059 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1FR060 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 67 |
| 1FR060 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (67) |
| 1FR061 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 71 |
| 1FR061 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (71) |
| 1FR062 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1FR062 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1FR063 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1FR063 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1FR064 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 61 |
| 1FR064 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (61) |
| 1FR065 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1FR065 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1FR066 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1FR066 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1G0005 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1G0005 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1G0022 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 38 |
| 1G0022 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (38) |
| 1G0023 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1G0023 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1G0024 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1G0024 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1G0034 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 53 |
| 1G0034 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (53) |
| 1G0036 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1G0036 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1G0046 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1G0046 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1G0068 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1G0068 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1G0072 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 51 |
| 1G0072 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (51) |
| 1G0086 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 55 |
| 1G0086 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (55) |
| 1G0087 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 89 |
| 1G0087 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (89) |
| 1G0092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 214 |
| 1G0092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (214) |
| 1G0094 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1G0094 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1G0095 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1G0095 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1G0098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1G0098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1G0102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 112 |
| 1G0102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (112) |
| 1G0103 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1G0103 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1G0104 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1G0104 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1G0106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1G0106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1G0107 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1G0107 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1G0108 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1G0108 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1G0109 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1G0109 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1G0110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1G0110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1G0111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1G0111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1G0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1G0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1G0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 59 |
| 1G0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (59) |
| 1G0116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1G0116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1G0117 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1G0117 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1G0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 92 |
| 1G0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (92) |
| 1G0119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1G0119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1G0220 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1G0220 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1G0221 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1G0221 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1G0222 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1G0222 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1G0225 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1G0225 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1G0226 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1G0226 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1G0228 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1G0228 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1G0229 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1G0229 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1G0230 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1G0230 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1G0232 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1G0232 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1G0233 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1G0233 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1G0234 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1G0234 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1G0235 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1G0235 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1G0236 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1G0236 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1G0237 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1G0237 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1G0238 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1G0238 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1G0239 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1G0239 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1G0240 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1G0240 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1G0241 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1G0241 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1G0242 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1G0242 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1G0243 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1G0243 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1G0244 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1G0244 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1G0245 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1G0245 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1G0246 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1G0246 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1G0247 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1G0247 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1G0250 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1G0250 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1G0252 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1G0252 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1G0253 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1G0253 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1G0254 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1G0254 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1G0255 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1G0255 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1G0256 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1G0256 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1G0257 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1G0257 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1G0258 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1G0258 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1G0259 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 83 |
| 1G0259 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (83) |
| 1G0260 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1G0260 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1G0261 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1G0261 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1G0262 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1G0262 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1G0263 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1G0263 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1G0264 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1G0264 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1G0265 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1G0265 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1G0266 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1G0266 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1G0267 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1G0267 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1G0268 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1G0268 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1G0269 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1G0269 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1G0270 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1G0270 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1G0271 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1G0271 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1G0272 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1G0272 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1G0273 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1G0273 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1G0274 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1G0274 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1G0275 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1G0275 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1G0276 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1G0276 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1G0277 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1G0277 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1G0278 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1G0278 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1G0279 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1G0279 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1G0280 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1G0280 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1G0281 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1G0281 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1G0282 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1G0282 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1G0283 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1G0283 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1G0286 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1G0286 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1G0287 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1G0287 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1G0288 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1G0288 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1G0289 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1G0289 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1G0290 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 74 |
| 1G0290 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (74) |
| 1G0291 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1G0291 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1G0292 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1G0292 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1G0293 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1G0293 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1G0294 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 58 |
| 1G0294 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (58) |
| 1G0296 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1G0296 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1G0297 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1G0297 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1G0299 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 71 |
| 1G0299 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (71) |
| 1G0301 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1G0301 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1G0302 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1G0302 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1G0303 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1G0303 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1G0304 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1G0304 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1G0307 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1G0307 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1G0308 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1G0308 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1G0309 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 144 |
| 1G0309 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (144) |
| 1G0311 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1G0311 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1G0312 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1G0312 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1G0313 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1G0313 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1G0314 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1G0314 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1G0315 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1G0315 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1G0316 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1G0316 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1H0007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 93 |
| 1H0007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (93) |
| 1H0022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1H0022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1H0024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1H0024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1H0036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1H0036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1H0047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1H0047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1H0064 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1H0064 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1H0065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1H0065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1H0066 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1H0066 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1H0067 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 311 |
| 1H0067 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (311) |
| 1H0068 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1H0068 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1H0069 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1H0069 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1H0071 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1H0071 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1H0072 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1H0072 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1H0075 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1H0075 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1H0076 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1H0076 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1H0077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1H0077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1H0078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1H0078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1H0082 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1H0082 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1H0083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1H0083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1H0084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 62 |
| 1H0084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (62) |
| 1H0086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1H0086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1H0087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1H0087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1H0088 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1H0088 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1H0089 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1H0089 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1H0090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1H0090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1H0091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1H0091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1H0092 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1H0092 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1H0093 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1H0093 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1H0094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1H0094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1H0095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1H0095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1H0096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1H0096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1H0097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1H0097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1H0098 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1H0098 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1H0099 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1H0099 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1H0100 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1H0100 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1H0102 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1H0102 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1H0103 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1H0103 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1H0104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1H0104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1H0105 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1H0105 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1H0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1H0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1H0107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1H0107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1H0108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1H0108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1H0109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1H0109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1H0111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1H0111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1H0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1H0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1H0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1H0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1H0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1H0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1H0115 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1H0115 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1H0117 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1H0117 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1H0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1H0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1H0119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1H0119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1H0120 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1H0120 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1H0121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1H0121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1H0122 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1H0122 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1H0123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1H0123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1H0124 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1H0124 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1H0125 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1H0125 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1H0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 87 |
| 1H0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (87) |
| 1H0127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1H0127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1H0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1H0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1H0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1H0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1H0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1H0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1I0001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1I0001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1I0002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1I0002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1I0003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1I0003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1I0004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1I0004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1I0005 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1I0005 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1I0006 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1I0006 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1I0007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1I0007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1I0008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1I0008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1I0009 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1I0009 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1I0010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1I0010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1I0011 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1I0011 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1I0012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1I0012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1J0021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1J0021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1J0022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1J0022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1J0025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 127 |
| 1J0025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (127) |
| 1J0030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 60 |
| 1J0030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (60) |
| 1J0031 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1J0031 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1J0032 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1J0032 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1J0033 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1J0033 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1J0034 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1J0034 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1J0035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1J0035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1J0036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1J0036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1J0037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1J0037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1J0043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1J0043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1J0044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1J0044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1J0045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1J0045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1J0046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1J0046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1J0047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1J0047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1J0048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1J0048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1K0001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1K0001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1K0003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1K0003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1K0004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1K0004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1K0007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 56 |
| 1K0007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (56) |
| 1K0017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1K0017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1K0032 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1K0032 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1K0033 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1K0033 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1K0051 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1K0051 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1K0052 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1K0052 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1K0053 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1K0053 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1K0071 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1K0071 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1K0077 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1K0077 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1K0078 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1K0078 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1K0081 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 69 |
| 1K0081 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (69) |
| 1K0083 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1K0083 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1K0085 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 125 |
| 1K0085 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (125) |
| 1K0087 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1K0087 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1K0088 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1K0088 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1K0091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1K0091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1K0092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1K0092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1K0094 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1K0094 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1K0095 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1K0095 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1K0096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1K0096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1K0097 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1K0097 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1K0098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1K0098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1K0099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1K0099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1K0100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1K0100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1K0101 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1K0101 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1K0102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1K0102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1K0103 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1K0103 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1K0104 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1K0104 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1K0105 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1K0105 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1K0106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1K0106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1K0107 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1K0107 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1K0108 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1K0108 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1K0109 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1K0109 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1K0110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1K0110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1K0111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1K0111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1K0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1K0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1K0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1K0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1K0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1K0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1K0115 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1K0115 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1K0116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1K0116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1K0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1K0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1K0119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1K0119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1K0120 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1K0120 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1K0121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1K0121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1K0122 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1K0122 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1K0123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1K0123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1K0124 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1K0124 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1K0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1K0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1K0127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1K0127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1K0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1K0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1K0129 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1K0129 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1K0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1K0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1K0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1K0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1K0132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1K0132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1K0133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1K0133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1K0134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1K0134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1K0136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1K0136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1K0137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1K0137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1K0138 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1K0138 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1K0139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1K0139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1K0140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1K0140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1K0141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1K0141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1K0142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1K0142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1K0143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 96 |
| 1K0143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (96) |
| 1K0145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1K0145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1K0146 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1K0146 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1K0147 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1K0147 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1K0148 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1K0148 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1K0149 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1K0149 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1K0150 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1K0150 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1K0151 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1K0151 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1K0152 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1K0152 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1K0153 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1K0153 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1K0154 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1K0154 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1K0155 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1K0155 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1K0156 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1K0156 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1K0157 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1K0157 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1K0158 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1K0158 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1K0159 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1K0159 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1KW001 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW001 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW002 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW002 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW004 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1KW004 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1KW009 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW009 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW010 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW010 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW014 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1KW014 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1KW016 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW016 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1KW020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1KW027 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW027 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1KW033 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW033 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW039 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1KW039 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1KW044 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1KW044 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1KW049 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1KW049 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1KW052 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1KW052 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1KW053 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 60 |
| 1KW053 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (60) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1KW061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1KW061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1KW076 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1KW076 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1KW077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1KW077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1KW081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1KW081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1KW083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1KW083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1KW084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1KW084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1KW086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1KW086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1KW087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1KW087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1KW088 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1KW088 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1KW094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1KW094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1KW095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1KW095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1KW096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1KW096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1KW097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1KW097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1KW099 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1KW099 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1KW103 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1KW103 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1KW106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1KW106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1KW108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1KW108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1KW109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1KW109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1KW110 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1KW110 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1KW111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1KW111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1KW113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1KW113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1KW114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1KW114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1KW118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1KW118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1KW121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1KW121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1KW122 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1KW122 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1KW123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1KW123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1KW124 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1KW124 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1KW126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1KW126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1KW128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1KW128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1KW130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1KW130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1KW132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1KW132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1KW135 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW135 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW136 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1KW136 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1KW137 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW137 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1KW138 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW138 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW139 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW139 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW140 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW140 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW141 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW141 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1KW142 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW142 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW143 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW143 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW144 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW144 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW145 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1KW145 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1KW148 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW148 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW149 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1KW149 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1KW151 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1KW151 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1KW154 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 61 |
| 1KW154 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (61) |
| 1KW155 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 59 |
| 1KW155 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (59) |
| 1KW156 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 52 |
| 1KW156 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (52) |
| 1KW157 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW157 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW158 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1KW158 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1KW159 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW159 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW161 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1KW161 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1KW162 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 97 |
| 1KW162 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (97) |
| 1KW163 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1KW163 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1KW164 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1KW164 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1KW165 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1KW165 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1KW166 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 65 |
| 1KW166 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (65) |
| 1KW167 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1KW167 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1KW169 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW169 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW170 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1KW170 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1KW172 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 76 |
| 1KW172 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (76) |
| 1KW173 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1KW173 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1KW174 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1KW174 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1KW175 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 99 |
| 1KW175 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (99) |
| 1KW179 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW179 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW181 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW181 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1KW182 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1KW182 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1KW183 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW183 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW184 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW184 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW185 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW185 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW186 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW186 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW187 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW187 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW188 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW188 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW189 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW189 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW190 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW190 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW191 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW191 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW192 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 77 |
| 1KW192 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (77) |
| 1KW194 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW194 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW196 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW196 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW198 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1KW198 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1KW199 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW199 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW200 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW200 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW201 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW201 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW202 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW202 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW203 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW203 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW204 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW204 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW205 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW205 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW206 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW206 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW207 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW207 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW208 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW208 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW209 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW209 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW210 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1KW210 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1KW212 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1KW212 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1KW213 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1KW213 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1KW215 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW215 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW216 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW216 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW218 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 83 |
| 1KW218 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (83) |
| 1KW219 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW219 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW221 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 72 |
| 1KW221 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (72) |
| 1KW225 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 72 |
| 1KW225 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (72) |
| 1KW226 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 59 |
| 1KW226 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (59) |
| 1KW227 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW227 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW228 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1KW228 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1KW229 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW229 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW231 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW231 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW232 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1KW232 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1KW233 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1KW233 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1KW234 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1KW234 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1KW235 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1KW235 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1KW236 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1KW236 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1KW237 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1KW237 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1KW238 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW238 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW239 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1KW239 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1KW240 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1KW240 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1KW241 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW241 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1KW242 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1KW242 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1KW243 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1KW243 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1KW245 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1KW245 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1KW246 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW246 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW247 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 183 |
| 1KW247 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (183) |
| 1KW248 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW248 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW249 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1KW249 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1KW250 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW250 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW251 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW251 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1KW252 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1KW252 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1KW253 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1KW253 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1KW254 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1KW254 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1KW255 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1KW255 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1KW256 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW256 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW257 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW257 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW258 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW258 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW259 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW259 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW260 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1KW260 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1KW261 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 96 |
| 1KW261 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (96) |
| 1KW262 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW262 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW263 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1KW263 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1KW264 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1KW264 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1KW265 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW265 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW266 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW266 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW267 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW267 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW268 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1KW268 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1KW269 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW269 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW270 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1KW270 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1KW271 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW271 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW272 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW272 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW273 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1KW273 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1KW274 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1KW274 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1KW275 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW275 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1KW276 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1KW276 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1L0003 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 78 |
| 1L0003 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (78) |
| 1L0013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 94 |
| 1L0013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (94) |
| 1L0021 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 98 |
| 1L0021 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (98) |
| 1L0022 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 99 |
| 1L0022 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (99) |
| 1L0023 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 76 |
| 1L0023 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (76) |
| 1L0028 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 241 |
| 1L0028 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (241) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1L0029 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1L0029 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1L0030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1L0030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1L0040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1L0040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1L0053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1L0053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1L0062 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1L0062 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1L0063 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 88 |
| 1L0063 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (88) |
| 1L0070 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1L0070 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1L0071 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1L0071 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1L0074 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0074 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0075 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 162 |
| 1L0075 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (162) |
| 1L0077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1L0077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1L0078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 109 |
| 1L0078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (109) |
| 1L0080 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1L0080 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1L0082 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1L0082 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1L0087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1L0087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1L0089 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1L0089 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1L0090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 57 |
| 1L0090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (57) |
| 1L0091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1L0091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1L0095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 63 |
| 1L0095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (63) |
| 1L0096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1L0096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1L0100 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1L0100 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1L0104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0105 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 55 |
| 1L0105 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (55) |
| 1L0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1L0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1L0107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1L0107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1L0108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1L0108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1L0109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1L0109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1L0110 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0110 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1L0111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1L0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1L0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1L0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1L0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1L0114 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0114 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0115 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1L0115 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1L0116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1L0116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1L0117 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1L0117 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1L0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1L0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1L0119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 61 |
| 1L0119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (61) |
| 1L0120 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1L0120 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1L0121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1L0121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1L0122 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1L0122 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1L0123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1L0123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1L0124 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1L0124 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1L0125 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1L0125 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1L0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1L0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1L0127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1L0127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1L0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1L0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1L0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1L0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1L0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1L0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1L0132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1L0132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1L0133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1L0133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1L0134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1L0134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1L0135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 56 |
| 1L0135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (56) |
| 1L0137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1L0137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1L0138 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1L0138 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1L0139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1L0139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1L0140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1L0140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1L0141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 68 |
| 1L0141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (68) |
| 1L0142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1L0142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1L0143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1L0143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1L0144 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1L0144 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1L0145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1L0146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1L0147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0148 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1L0148 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1L0149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1L0149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1L0150 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1L0150 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1L0151 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1L0151 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1L0152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1L0152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1L0154 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1L0154 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1L0155 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1L0155 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1L0156 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1L0156 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1L0157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1L0157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1L0158 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1L0158 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1L0159 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1L0159 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1L0160 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1L0160 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1L0162 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1L0162 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1L0163 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1L0163 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1L0164 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1L0164 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1L0165 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 46 |
| 1L0165 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (46) |
| 1L0166 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1L0166 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1L0172 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1L0172 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1L0175 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1L0175 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1L0176 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 73 |
| 1L0176 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (73) |
| 1L0177 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1L0177 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1L0178 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1L0178 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1L0179 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 77 |
| 1L0179 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (77) |
| 1L0180 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1L0180 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1L0181 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1L0181 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1L0182 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1L0182 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1L0183 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1L0183 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1M0021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1M0021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1M0024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1M0024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1M0040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1M0040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1M0041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1M0041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1M0043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1M0043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1M0044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1M0044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1M0045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1M0045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1M0058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1M0058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1M0064 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1M0064 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1M0065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1M0065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1M0067 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 91 |
| 1M0067 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (91) |
| 1M0070 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 82 |
| 1M0070 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (82) |
| 1M0071 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1M0071 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1M0072 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1M0072 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1M0074 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1M0074 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1M0075 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1M0075 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1M0077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1M0077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1M0078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1M0078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1M0079 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1M0079 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1M0080 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1M0080 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1M0081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1M0081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1M0082 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1M0082 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1M0083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1M0083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1M0084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1M0084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1M0085 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 52 |
| 1M0085 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (52) |
| 1M0086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 57 |
| 1M0086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (57) |
| 1M0087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1M0087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1M0089 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1M0089 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1M0090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1M0090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1M0091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 92 |
| 1M0091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (92) |
| 1M0092 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1M0092 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1M0093 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1M0093 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1M0094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1M0094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1M0095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1M0095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1M0096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1M0096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1M0097 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1M0097 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1M0098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1M0098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1M0100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1M0100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1M0101 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1M0101 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1M0102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1M0102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1M0103 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1M0103 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1M0104 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1M0104 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1M0105 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1M0105 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1M0106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1M0106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1M0107 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1M0107 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1M0108 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1M0108 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1M0110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1M0110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1M0111 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1M0111 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1M0112 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1M0112 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1M0113 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1M0113 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1M0114 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1M0114 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1M0115 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1M0115 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1M0116 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1M0116 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1M0117 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1M0117 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1M0118 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1M0118 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1M0122 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1M0122 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1M0123 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1M0123 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1M0124 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1M0124 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1M0125 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1M0125 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1M0126 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1M0126 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1M0128 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1M0128 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1M0130 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 50 |
| 1M0130 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (50) |
| 1M0131 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1M0131 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1M0132 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1M0132 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1M0133 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1M0133 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1M0134 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1M0134 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1M0135 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1M0135 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1M0136 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1M0136 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1M0137 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1M0137 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1M0138 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1M0138 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1M0139 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1M0139 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1M0144 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1M0144 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1M0145 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 62 |
| 1M0145 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (62) |
| 1M0146 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 56 |
| 1M0146 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (56) |
| 1M0147 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 78 |
| 1M0147 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (78) |
| 1M0148 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 78 |
| 1M0148 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (78) |
| 1M0149 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1M0149 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1M0150 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1M0150 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1M0151 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1M0151 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1M0152 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1M0152 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1M0153 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1M0153 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1M0154 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 53 |
| 1M0154 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (53) |
| 1N0004 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1N0004 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1N0005 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1N0005 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1N0009 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1N0009 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1N0010 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1N0010 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1N0011 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1N0011 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1N0012 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1N0012 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1N0013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1N0013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1N0014 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1N0014 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1N0015 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1N0015 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1N0016 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 55 |
| 1N0016 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (55) |
| 1N0017 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1N0017 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1N0018 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1N0018 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1N0019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1N0019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1N0020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1N0020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1N0021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1N0021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1N0022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1N0022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1O0001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1O0001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1O0002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1O0002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1O0003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 77 |
| 1O0003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (77) |
| 1O0004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 110 |
| 1O0004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (110) |
| 1O0006 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1O0006 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1O0007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1O0007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1O0008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1O0008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1O0009 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1O0009 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1O0010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 78 |
| 1O0010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (78) |
| 1O0011 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1O0011 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1O0015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 196 |
| 1O0015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (196) |
| 1P0012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1P0012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1P0013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1P0013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1P0028 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 46 |
| 1P0028 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (46) |
| 1P0037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1P0037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1P0038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1P0038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1P0040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1P0040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1P0042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1P0042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1P0043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1P0043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1P0044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1P0044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1P0045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1P0045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1P0046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1P0046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1P0048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 73 |
| 1P0048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (73) |
| 1P0049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1P0049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1P0053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1P0053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1P0055 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1P0055 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1P0057 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1P0057 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1P0058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1P0058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1P0060 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1P0060 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1P0061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 87 |
| 1P0061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (87) |
| 1P0062 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 58 |
| 1P0062 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (58) |
| 1P0064 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1P0064 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1P0065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1P0065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1P0066 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 104 |
| 1P0066 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (104) |
| 1P0068 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1P0068 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1P0072 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1P0072 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1P0073 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1P0073 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1P0074 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1P0074 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1P0076 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 65 |
| 1P0076 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (65) |
| 1P0077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1P0077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1P0078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1P0078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1P0079 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1P0079 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1P0080 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1P0080 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1P0081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1P0081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1P0082 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1P0082 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1P0083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1P0083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1P0085 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1P0085 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1P0086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1P0086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1P0087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1P0087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1P0088 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1P0088 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1P0089 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 80 |
| 1P0089 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (80) |
| 1P0090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 91 |
| 1P0090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (91) |
| 1P0091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 91 |
| 1P0091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (91) |
| 1P0092 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1P0092 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1P0093 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1P0093 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1P0094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1P0094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1P0095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1P0095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1P0096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1P0096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1P0097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1P0097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1R0007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1R0007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1R0014 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1R0014 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1R0016 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 124 |
| 1R0016 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (124) |
| 1R0017 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1R0017 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1R0019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1R0019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1R0024 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1R0024 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1R0028 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 75 |
| 1R0028 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (75) |
| 1R0029 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 87 |
| 1R0029 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (87) |
| 1R0032 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 73 |
| 1R0032 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (73) |
| 1R0038 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1R0038 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1R0046 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 45 |
| 1R0046 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (45) |
| 1R0047 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1R0047 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1R0054 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1R0054 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1R0057 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1R0057 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1R0060 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1R0060 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1R0062 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1R0062 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1R0069 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1R0069 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1R0074 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1R0074 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1R0075 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 46 |
| 1R0075 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (46) |
| 1R0081 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1R0081 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1R0082 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1R0082 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1R0086 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1R0086 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1R0088 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1R0088 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1R0089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 51 |
| 1R0089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (51) |
| 1R0090 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1R0090 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1R0092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1R0092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1R0093 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1R0093 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1R0094 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1R0094 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1R0096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 34 |
| 1R0096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (34) |
| 1R0098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 38 |
| 1R0098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (38) |
| 1R0099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1R0099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1R0100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1R0100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1R0101 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1R0101 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1R0102 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1R0102 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1R0103 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1R0103 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1R0104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1R0104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1R0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1R0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1R0107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1R0107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1R0108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1R0108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1R0110 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1R0110 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1R0112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1R0112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1R0113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1R0113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1R0115 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1R0115 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1R0116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1R0116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1R0117 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1R0117 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1R0118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 63 |
| 1R0118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (63) |
| 1R0120 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1R0120 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1R0121 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1R0121 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1R0122 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1R0122 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1R0123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1R0123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1R0125 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1R0125 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1R0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1R0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1R0127 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1R0127 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1R0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1R0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1R0129 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1R0129 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1R0130 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1R0130 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1R0131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1R0131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1R0133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1R0133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1R0134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1R0134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1R0135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1R0135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1R0136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1R0136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1R0137 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1R0137 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1R0139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1R0139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1R0140 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1R0140 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1R0141 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1R0141 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1R0142 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1R0142 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1R0143 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1R0143 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1R0144 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1R0144 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1R0146 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1R0146 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1R0147 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1R0147 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1R0148 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1R0148 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1R0149 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1R0149 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1R0150 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1R0150 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1R0151 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1R0151 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1R0153 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1R0153 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1R0154 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1R0154 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1R0155 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1R0155 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1R0156 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1R0156 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1R0157 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1R0157 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1R0158 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1R0158 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1R0159 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1R0159 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1R0160 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1R0160 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1R0161 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1R0161 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1R0162 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1R0162 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1R0165 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1R0165 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1R0166 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1R0166 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1R0167 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 49 |
| 1R0167 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (49) |
| 1R0168 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1R0168 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1R0170 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1R0170 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1R0171 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1R0171 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1R0172 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1R0172 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1R0173 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1R0173 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1R0174 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1R0174 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1R0175 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1R0175 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1R0176 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1R0176 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1R0177 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 93 |
| 1R0177 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (93) |
| 1R0178 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1R0178 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1R0179 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 78 |
| 1R0179 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (78) |
| 1R0180 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1R0180 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1R0181 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1R0181 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1R0182 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1R0182 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1R0183 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1R0183 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1RU021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1RU021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1RU023 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1RU023 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1RU031 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1RU031 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1RU035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1RU035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1RU036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1RU036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1RU037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1RU037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1RU038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1RU038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1RU039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1RU039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1RU041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1RU041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1RU042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1RU042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1RU043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1RU043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1RU044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1RU044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1RU045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1RU045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1RU047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1RU047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1RU048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1RU048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0028 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1S0028 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1S0030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1S0030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1S0031 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1S0031 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1S0035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1S0035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1S0060 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1S0060 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1S0080 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1S0080 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1S0101 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1S0101 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1S0102 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1S0102 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1S0106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1S0108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1S0110 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 111 |
| 1S0110 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (111) |
| 1S0126 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1S0126 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1S0128 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1S0128 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1S0132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 83 |
| 1S0132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (83) |
| 1S0133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1S0133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1S0136 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1S0136 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1S0141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1S0141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1S0145 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1S0145 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1S0146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 124 |
| 1S0146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (124) |
| 1S0155 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 57 |
| 1S0155 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (57) |
| 1S0156 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1S0156 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1S0157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1S0157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1S0165 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 124 |
| 1S0165 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (124) |
| 1S0166 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 122 |
| 1S0166 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (122) |
| 1S0174 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1S0174 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1S0175 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1S0175 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1S0176 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1S0176 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1S0179 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1S0179 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1S0180 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1S0180 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1S0182 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1S0182 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1S0183 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1S0183 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1S0184 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 46 |
| 1S0184 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (46) |
| 1S0185 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0185 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0186 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 118 |
| 1S0186 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (118) |
| 1S0189 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1S0189 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1S0192 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 81 |
| 1S0192 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (81) |
| 1S0193 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1S0193 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1S0194 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1S0194 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1S0195 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 88 |
| 1S0195 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (88) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1S0196 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1S0196 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1S0199 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1S0199 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1S0200 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1S0200 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1S0201 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 105 |
| 1S0201 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (105) |
| 1S0204 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1S0204 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1S0207 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1S0207 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1S0208 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1S0208 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1S0209 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1S0209 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1S0211 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 74 |
| 1S0211 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (74) |
| 1S0212 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0212 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0214 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1S0214 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1S0215 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 121 |
| 1S0215 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (121) |
| 1S0216 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1S0216 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1S0218 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 70 |
| 1S0218 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (70) |
| 1S0219 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 68 |
| 1S0219 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (68) |
| 1S0221 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0221 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0222 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 116 |
| 1S0222 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (116) |
| 1S0223 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1S0223 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1S0224 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1S0224 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1S0225 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 94 |
| 1S0225 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (94) |
| 1S0227 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1S0227 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1S0228 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1S0228 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1S0229 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 48 |
| 1S0229 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (48) |
| 1S0230 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 69 |
| 1S0230 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (69) |
| 1S0231 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 37 |
| 1S0231 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (37) |
| 1S0232 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1S0232 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1S0233 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1S0233 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1S0234 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 69 |
| 1S0234 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (69) |
| 1S0235 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0235 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0236 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1S0236 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |
| 1S0237 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1S0237 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1S0238 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1S0238 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1S0239 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1S0239 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1S0240 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1S0240 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |
| 1S0241 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 60 |
| 1S0241 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (60) |
| 1S0242 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1S0242 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1S0243 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1S0243 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1S0244 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1S0244 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1S0245 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1S0245 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1S0246 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0246 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0247 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1S0247 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1S0248 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0248 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0249 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1S0249 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1S0250 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1S0250 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1S0251 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1S0251 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1S0252 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 71 |
| 1S0252 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (71) |
| 1S0253 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 66 |
| 1S0253 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (66) |
| 1S0254 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1S0254 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1S0255 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1S0255 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1S0256 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1S0256 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1S0257 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1S0257 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1S0258 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0258 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0259 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1S0259 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1S0260 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1S0260 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1S0261 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1S0261 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1S0263 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1S0263 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1S0265 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1S0265 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1S0266 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1S0266 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1S0267 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1S0267 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1S0268 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1S0268 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1S0269 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1S0269 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1S0270 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1S0270 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1S0271 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1S0271 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1S0272 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 49 |
| 1S0272 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (49) |
| 1S0273 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 40 |
| 1S0273 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (40) |
| 1S0274 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1S0274 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1S0275 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1S0275 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1S0276 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0276 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0277 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1S0277 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1S0278 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1S0278 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1S0279 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1S0279 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1S0280 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0280 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0281 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0281 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0282 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1S0282 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1S0283 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0283 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0284 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1S0284 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1S0285 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0285 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0287 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1S0287 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1S0288 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0288 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0289 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1S0289 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1S0290 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1S0290 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1S0291 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1S0291 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1S0292 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1S0292 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1S0293 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0293 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0295 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1S0295 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1S0296 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1S0296 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1S0297 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1S0297 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1S0298 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1S0298 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1S0299 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1S0299 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1S0300 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0300 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0301 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1S0301 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1S0302 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0302 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0303 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1S0303 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1S0304 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1S0304 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1S0305 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0305 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0306 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1S0306 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1S0308 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1S0308 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1S0309 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1S0309 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1S0310 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1S0310 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1S0311 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1S0311 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1S0312 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0312 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0313 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1S0313 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1S0316 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1S0316 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1S0317 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1S0317 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1S0319 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1S0319 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1S0320 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1S0320 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1S0321 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0321 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0323 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1S0323 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1S0324 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1S0324 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1S0325 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1S0325 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1S0326 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0326 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0327 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1S0327 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1S0328 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1S0328 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1S0329 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1S0329 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1S0330 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1S0330 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1S0333 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1S0333 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1S0334 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1S0334 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1S0335 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1S0335 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1S0336 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1S0336 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1S0337 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1S0337 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1S0338 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1S0338 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1S0339 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1S0339 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1S0340 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1S0340 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1S0341 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1S0341 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1S0344 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0344 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0345 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1S0345 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1S0347 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1S0347 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1S0348 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1S0348 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1S0349 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1S0349 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1S0350 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1S0350 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1S0351 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1S0351 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1S0353 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0353 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0354 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1S0354 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1S0355 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0355 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0356 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1S0356 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1S0357 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0357 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0358 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0358 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0359 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1S0359 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1S0360 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0360 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0361 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1S0361 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1S0362 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0362 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0363 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 110 |
| 1S0363 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (110) |
| 1S0366 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1S0366 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1S0367 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1S0367 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1S0368 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1S0368 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1S0369 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1S0369 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1S0370 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1S0370 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1S0371 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1S0371 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1S0372 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1S0372 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1S0373 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1S0373 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1S0374 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 126 |
| 1S0374 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (126) |
| 1S0376 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 43 |
| 1S0376 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (43) |
| 1S0377 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1S0377 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1S0378 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1S0378 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1S0379 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1S0379 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1S0380 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1S0380 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1S0381 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1S0381 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1S0382 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1S0382 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |
| 1S0385 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1S0385 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1S0386 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1S0386 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |
| 1S0387 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1S0387 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1S0389 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 95 |
| 1S0389 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (95) |
| 1S0390 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 47 |
| 1S0390 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (47) |
| 1S0391 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1S0391 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1S0392 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 63 |
| 1S0392 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (63) |
| 1S0393 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1S0393 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1S0394 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 54 |
| 1S0394 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (54) |
| 1S0395 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 83 |
| 1S0395 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (83) |
| 1S0396 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1S0396 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1S0397 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1S0397 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1S0398 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1S0398 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1S0399 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1S0399 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1SH166 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1SH166 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1SH168 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1SH168 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1SH169 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1SH169 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1T0015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1T0015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1T0018 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1T0018 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1T0019 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1T0019 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1T0020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 102 |
| 1T0020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (102) |
| 1T0026 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 80 |
| 1T0026 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (80) |
| 1T0027 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 775 |
| 1T0027 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (775) |
| 1T0028 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1T0028 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1T0030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1T0030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1T0034 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1T0034 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1T0035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1T0035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1T0037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 44 |
| 1T0037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (44) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1T0038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 99 |
| 1T0038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (99) |
| 1T0039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1T0039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1T0040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1T0040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1T0041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1T0041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1T0042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1T0042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1T0043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1T0043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1T0044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1T0044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1T0045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1T0045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1T0046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 58 |
| 1T0046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (58) |
| 1T0047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 79 |
| 1T0047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (79) |
| 1T0048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1T0048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1T0049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1T0049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1T0050 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1T0050 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1T0051 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1T0051 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1U0010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 78 |
| 1U0010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (78) |
| 1U0013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1U0013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1U0015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1U0015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1U0016 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1U0016 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1U0017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1U0017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1U0018 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1U0018 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1U0019 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1U0019 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1U0020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1U0020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1V0008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1V0008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1V0009 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1V0009 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1V0010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1V0010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1V0011 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1V0011 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1V0012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1V0012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1V0013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1V0013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1W0004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1W0004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1W0008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 81 |
| 1W0008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (81) |
| 1W0039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1W0039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1W0043 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 79 |
| 1W0043 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (79) |
| 1W0047 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 86 |
| 1W0047 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (86) |
| 1W0049 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1W0049 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1W0051 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1W0051 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1W0052 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1W0052 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1W0053 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1W0053 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1W0054 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1W0054 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1W0056 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1W0056 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1W0057 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1W0057 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1W0059 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1W0059 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1W0060 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1W0060 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1W0062 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1W0062 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1W0066 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1W0066 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1W0067 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1W0067 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1W0068 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1W0068 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1W0070 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1W0070 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1W0071 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1W0071 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1W0073 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1W0073 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1W0075 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1W0075 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1W0076 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1W0076 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1W0078 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1W0078 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1W0079 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1W0079 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1W0081 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1W0081 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1W0082 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1W0082 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1W0083 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1W0083 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1W0084 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1W0084 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1W0085 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1W0085 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1W0086 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1W0086 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1W0087 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 40 |
| 1W0087 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (40) |
| 1W0088 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1W0088 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1W0089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1W0089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1W0090 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1W0090 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1W0091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1W0091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1W0092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1W0092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1W0094 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1W0094 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1W0096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1W0096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1W0097 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1W0097 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1W0098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1W0098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1W0099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1W0099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1W0100 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 124 |
| 1W0100 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (124) |
| 1W0101 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1W0101 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1W0102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 48 |
| 1W0102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (48) |
| 1W0104 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 99 |
| 1W0104 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (99) |
| 1W0105 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1W0105 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1W0106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 113 |
| 1W0106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (113) |
| 1Y0005 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1Y0005 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1Y0006 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1Y0006 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1Y0007 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1Y0007 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1Y0008 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 106 |
| 1Y0008 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (106) |
| 1Y0009 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1Y0009 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1Y0010 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1Y0010 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1Y0011 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1Y0011 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1Y0012 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1Y0012 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1Y0013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1Y0013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1Z0012 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1Z0012 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1Z0014 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 65 |
| 1Z0014 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (65) |
| 1Z0015 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 66 |
| 1Z0015 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (66) |
| 1Z0016 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1Z0016 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1Z0018 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1Z0018 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1Z0019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1Z0019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1Z0020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1Z0020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1Z0021 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1Z0021 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1Z0022 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1Z0022 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1Z0023 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 69 |
| 1Z0023 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (69) |
| 1Z0024 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1Z0024 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA001 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 50 |
| 1ZA001 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (50) |
| 1ZA002 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA002 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA003 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 58 |
| 1ZA003 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (58) |
| 1ZA004 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA004 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA005 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA005 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA007 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA007 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA008 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA008 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA009 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA009 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA010 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA010 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA011 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA011 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA012 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA012 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1ZA013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1ZA015 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA015 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA016 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA016 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA021 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA021 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA022 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA022 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA023 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA023 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA024 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA024 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA025 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 73 |
| 1ZA025 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (73) |
| 1ZA026 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA026 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA027 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA027 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA028 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA028 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA029 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA029 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA030 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA030 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA031 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 80 |
| 1ZA031 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (80) |
| 1ZA032 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA032 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA033 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZA033 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZA034 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA034 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 72 |
| 1ZA035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (72) |
| 1ZA036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZA041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZA043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZA043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZA044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 51 |
| 1ZA048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (51) |
| 1ZA052 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA052 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 34 |
| 1ZA053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (34) |
| 1ZA055 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA055 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA056 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA056 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA057 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA057 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA058 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA058 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA060 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA060 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA062 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA062 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA063 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA063 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA064 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA064 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA066 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA066 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA067 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1ZA067 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |
| 1ZA068 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1ZA068 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1ZA069 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA069 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA070 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1ZA070 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1ZA072 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA072 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA073 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA073 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA074 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA074 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA075 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA075 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA076 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA076 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA077 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA077 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA079 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA079 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZA081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZA083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA085 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA085 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA087 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA087 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA088 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA088 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA089 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA089 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA090 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA090 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA093 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA093 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1ZA095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1ZA096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1ZA096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1ZA097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA098 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA098 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA099 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA099 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA100 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA100 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA101 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1ZA101 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1ZA102 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA102 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1ZA104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1ZA105 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA105 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 147 |
| 1ZA106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (147) |
| 1ZA107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1ZA108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1ZA111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA114 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA114 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA115 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA115 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA116 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA116 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA117 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA117 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA118 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA118 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA119 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA119 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA120 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA120 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA121 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA121 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA123 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA123 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA124 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA124 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA125 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA125 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA126 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA126 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA127 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA127 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA128 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA128 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA129 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 50 |
| 1ZA129 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (50) |
| 1ZA130 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA130 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA131 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA131 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA133 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1ZA133 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1ZA134 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1ZA134 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1ZA135 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA135 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA136 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZA136 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZA137 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA137 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA138 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA138 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA139 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA139 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA141 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA141 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA142 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZA142 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZA143 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA143 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA144 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA144 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA145 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA145 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA146 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA146 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA148 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1ZA148 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA149 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 80 |
| 1ZA149 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (80) |
| 1ZA150 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA150 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA151 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA151 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA152 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA152 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA154 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA154 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA155 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA155 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA156 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA156 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA157 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA157 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA158 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA158 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA159 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA159 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA162 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA162 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA163 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA163 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA165 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA165 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA166 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA166 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA167 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA167 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA168 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA168 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA170 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA170 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA176 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA176 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA179 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA179 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA181 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA181 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA182 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA182 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA185 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA185 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA186 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA186 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA187 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA187 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA188 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA188 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA189 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA189 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA191 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA191 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA192 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 64 |
| 1ZA192 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (64) |
| 1ZA193 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA193 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA194 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA194 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA195 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA195 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA197 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA197 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA198 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA198 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA199 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA199 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA201 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA201 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA202 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA202 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA203 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA203 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA204 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA204 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA206 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA206 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA207 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA207 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA208 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA208 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA210 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZA210 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZA211 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA211 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA213 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA213 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA215 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA215 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA216 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA216 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA217 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA217 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA218 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA218 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA219 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA219 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA220 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA220 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA221 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA221 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA222 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZA222 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZA223 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZA223 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZA224 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZA224 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZA225 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZA225 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZA227 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA227 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA228 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA228 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA229 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA229 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA230 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZA230 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZA232 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA232 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA234 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA234 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA237 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA237 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA238 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA238 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA239 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA239 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA240 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA240 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA241 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA241 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA243 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA243 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA244 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA244 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA245 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA245 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA246 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA246 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA247 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA247 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA249 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 46 |
| 1ZA249 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (46) |
| 1ZA250 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA250 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA252 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA252 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA254 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA254 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA255 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA255 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA257 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA257 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA260 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1ZA260 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1ZA262 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA262 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA263 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA263 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA265 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA265 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA266 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA266 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA267 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1ZA267 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1ZA268 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA268 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA269 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA269 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA270 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA270 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA272 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA272 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA274 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1ZA274 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1ZA276 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZA276 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZA277 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1ZA277 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1ZA278 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 63 |
| 1ZA278 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (63) |
| 1ZA279 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA279 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA280 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA280 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA281 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA281 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA283 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1ZA283 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1ZA284 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 110 |
| 1ZA284 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (110) |
| 1ZA285 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA285 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA286 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA286 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA287 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA287 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA288 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA288 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA289 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA289 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA292 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 37 |
| 1ZA292 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (37) |
| 1ZA293 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA293 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA294 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA294 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA295 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA295 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA296 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA296 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA297 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA297 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA298 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA298 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA300 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA300 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA301 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA301 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA302 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA302 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA303 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA303 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA305 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA305 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA306 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA306 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA307 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZA307 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZA308 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA308 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA309 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA309 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA310 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA310 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA311 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA311 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA312 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA312 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA313 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA313 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA314 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA314 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA315 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1ZA315 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1ZA316 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA316 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA317 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZA317 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZA318 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA318 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA319 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA319 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA320 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1ZA320 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1ZA321 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA321 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA323 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1ZA323 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1ZA324 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZA324 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZA325 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA325 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA326 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA326 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA327 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA327 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA328 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA328 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA330 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA330 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA331 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA331 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA332 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA332 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA333 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA333 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA334 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZA334 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZA335 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA335 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA336 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA336 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA337 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1ZA337 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1ZA338 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA338 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA339 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA339 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA342 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA342 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA344 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZA344 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZA346 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA346 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA347 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 60 |
| 1ZA347 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (60) |
| 1ZA348 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 35 |
| 1ZA348 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (35) |
| 1ZA349 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA349 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA350 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA350 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA351 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1ZA351 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1ZA353 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZA353 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZA354 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA354 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA355 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA355 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA356 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA356 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA357 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA357 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA359 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA359 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA361 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA361 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA362 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA362 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA363 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA363 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA364 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA364 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA365 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA365 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA366 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA366 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA367 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZA367 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZA368 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1ZA368 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1ZA369 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA369 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA370 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA370 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA371 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1ZA371 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1ZA372 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1ZA372 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1ZA373 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA373 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA374 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA374 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA375 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA375 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA376 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZA376 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZA377 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA377 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA378 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA378 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA379 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA379 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA380 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA380 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA381 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA381 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA382 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA382 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA383 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA383 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA386 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA386 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA387 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA387 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA388 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA388 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA390 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA390 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA391 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 56 |
| 1ZA391 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (56) |
| 1ZA392 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA392 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA393 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA393 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA394 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA394 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA396 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA396 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA397 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA397 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA398 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA398 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA399 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA399 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA400 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA400 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA401 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA401 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA402 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA402 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA404 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA404 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA405 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA405 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA406 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA406 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA407 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZA407 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZA408 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA408 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA409 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA409 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA410 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA410 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA411 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA411 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA412 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA412 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA413 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA413 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA414 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA414 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA415 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA415 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA416 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA416 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA417 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA417 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA418 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA418 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA419 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA419 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA420 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA420 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA421 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA421 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA422 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA422 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA424 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA424 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA426 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZA426 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZA427 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZA427 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZA428 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA428 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA429 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA429 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA430 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA430 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA431 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA431 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA432 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA432 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA433 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA433 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA434 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA434 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA435 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA435 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA437 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA437 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA438 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA438 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA439 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA439 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA440 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA440 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA444 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1ZA444 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1ZA445 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZA445 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZA446 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA446 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA447 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA447 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA448 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA448 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA449 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA449 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA450 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA450 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA451 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA451 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA452 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA452 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA454 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA454 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA455 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA455 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA456 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA456 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA457 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA457 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA458 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA458 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA459 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA459 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA460 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA460 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA461 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA461 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA464 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA464 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA465 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA465 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA466 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZA466 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZA467 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 65 |
| 1ZA467 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (65) |
| 1ZA468 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA468 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA470 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1ZA470 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1ZA471 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1ZA471 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1ZA472 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA472 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA473 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZA473 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZA474 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA474 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA475 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA475 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA476 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA476 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA477 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1ZA477 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1ZA478 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA478 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA480 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA480 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA481 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA481 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA482 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA482 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA483 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA483 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA484 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA484 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA485 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA485 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA486 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA486 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA487 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZA487 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZA488 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA488 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA490 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA490 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA491 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA491 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA492 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA492 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA493 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA493 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA494 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA494 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA495 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA495 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA496 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA496 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA497 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA497 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA498 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZA498 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZA501 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA501 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA502 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA502 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA504 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA504 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA505 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA505 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA508 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA508 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA510 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA510 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA511 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA511 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA512 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA512 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA513 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA513 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA514 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA514 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA515 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA515 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA516 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA516 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA517 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA517 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA519 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA519 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA521 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1ZA521 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1ZA524 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZA524 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZA525 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA525 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA526 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA526 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA527 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA527 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA530 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZA530 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZA531 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA531 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA533 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA533 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA534 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 59 |
| 1ZA534 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (59) |
| 1ZA535 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 50 |
| 1ZA535 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (50) |
| 1ZA538 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1ZA538 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1ZA539 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA539 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA542 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1ZA542 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1ZA543 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA543 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA545 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA545 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA546 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA546 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA547 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA547 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA548 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA548 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA549 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA549 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA551 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA551 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA553 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA553 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA554 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA554 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA556 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA556 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA557 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA557 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA558 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA558 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA559 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA559 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA561 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA561 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA562 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA562 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA564 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA564 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA565 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA565 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA566 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA566 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA567 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA567 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA569 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA569 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA570 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA570 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA571 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA571 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA574 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA574 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA575 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA575 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA576 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA576 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA578 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA578 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA579 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA579 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA580 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA580 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA581 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA581 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA582 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA582 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA583 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA583 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA584 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA584 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA586 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA586 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA587 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 77 |
| 1ZA587 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (77) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA588 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA588 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA590 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA590 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA592 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZA592 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZA593 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA593 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA594 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA594 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA595 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA595 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA596 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA596 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA597 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA597 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA598 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZA598 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZA599 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA599 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA600 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA600 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA601 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA601 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA602 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA602 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA606 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1ZA606 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1ZA607 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA607 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA608 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA608 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA610 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA610 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA612 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA612 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA614 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA614 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA615 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA615 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA616 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA616 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA620 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZA620 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZA621 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZA621 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZA623 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA623 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA624 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA624 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA625 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA625 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA626 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA626 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA628 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA628 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA629 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA629 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA630 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA630 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA631 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA631 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA632 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA632 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA633 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA633 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA636 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA636 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA639 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA639 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA640 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA640 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA641 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA641 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA642 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA642 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA644 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA644 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA645 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA645 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA647 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA647 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA648 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA648 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA649 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA649 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA650 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA650 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA651 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1ZA651 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1ZA654 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA654 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA655 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA655 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA657 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA657 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA658 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1ZA658 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1ZA659 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA659 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA660 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA660 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA661 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA661 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA662 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA662 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA663 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA663 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA666 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZA666 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZA668 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA668 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA669 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA669 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA671 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1ZA671 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |
| 1ZA672 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA672 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA673 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA673 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA674 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA674 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA675 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA675 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZA677 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA677 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA678 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA678 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA680 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA680 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA683 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZA683 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZA686 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA686 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA687 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA687 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA689 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1ZA689 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1ZA691 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA691 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA692 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA692 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA693 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA693 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA696 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA696 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA698 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA698 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA699 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZA699 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZA702 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA702 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA703 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZA703 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZA705 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA705 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA706 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA706 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA707 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA707 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA708 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZA708 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZA709 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA709 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA710 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA710 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA711 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZA711 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZA714 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA714 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZA715 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZA715 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZA716 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 49 |
| 1ZA716 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (49) |
| 1ZA717 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZA717 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZA718 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA718 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA719 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA719 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA720 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZA720 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZA722 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZA722 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZA723 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZA723 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA725 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA725 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA726 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA726 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA727 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA727 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA728 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA728 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA729 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA729 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA731 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA731 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA732 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA732 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA733 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZA733 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZA734 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA734 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA735 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZA735 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZA736 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA736 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA737 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA737 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA739 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA739 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA740 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA740 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA742 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA742 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA743 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA743 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA746 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA746 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA747 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA747 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA748 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA748 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA749 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA749 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA750 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA750 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA751 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA751 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA752 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA752 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA753 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA753 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA756 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA756 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA757 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1ZA757 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1ZA758 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA758 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA759 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA759 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA761 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA761 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA762 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA762 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA764 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA764 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA765 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA765 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA766 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA766 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA767 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA767 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA768 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA768 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA770 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA770 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA771 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA771 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA772 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA772 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA773 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA773 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA775 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA775 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA777 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA777 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA778 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA778 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA779 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA779 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA780 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1ZA780 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1ZA781 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1ZA781 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1ZA783 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA783 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA785 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1ZA785 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1ZA786 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1ZA786 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1ZA787 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1ZA787 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1ZA788 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1ZA788 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1ZA789 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 40 |
| 1ZA789 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (40) |
| 1ZA790 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA790 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA792 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 40 |
| 1ZA792 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (40) |
| 1ZA793 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA793 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA794 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA794 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA795 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA795 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA796 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA796 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA797 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA797 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA798 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA798 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA799 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA799 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA802 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA802 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA803 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA803 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA804 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA804 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA805 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA805 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA808 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1ZA808 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1ZA809 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA809 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA810 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZA810 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZA811 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA811 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA812 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA812 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA814 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA814 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA817 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA817 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA818 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA818 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA820 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA820 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA822 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA822 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA823 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 49 |
| 1ZA823 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (49) |
| 1ZA825 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA825 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA828 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZA828 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZA829 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA829 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA830 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA830 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA831 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA831 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA834 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA834 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA835 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA835 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA836 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA836 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA837 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA837 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA838 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA838 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA839 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA839 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA840 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA840 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA841 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1ZA841 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1ZA844 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA844 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA845 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA845 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA848 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA848 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA850 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA850 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA851 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA851 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA852 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA852 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA853 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA853 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA854 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA854 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA856 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA856 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA858 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA858 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA859 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA859 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA865 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA865 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA866 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZA866 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZA867 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA867 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA868 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA868 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA869 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA869 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA871 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA871 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA872 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA872 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA873 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 47 |
| 1ZA873 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (47) |
| 1ZA874 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1ZA874 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1ZA877 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA877 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA878 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA878 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA879 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1ZA879 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1ZA881 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA881 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA883 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA883 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA886 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA886 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA891 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA891 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA892 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA892 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA893 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA893 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA894 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA894 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA895 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA895 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA896 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA896 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA898 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA898 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA900 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZA900 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZA901 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA901 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA902 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 39 |
| 1ZA902 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (39) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA903 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA903 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA905 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA905 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA911 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA911 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA912 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA912 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA913 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA913 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA915 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1ZA915 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1ZA916 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA916 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA917 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA917 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA918 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA918 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA919 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA919 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA920 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA920 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA921 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA921 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA922 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA922 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA923 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA923 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA924 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1ZA924 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1ZA925 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA925 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA926 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA926 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA931 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA931 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA932 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA932 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA933 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 36 |
| 1ZA933 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (36) |
| 1ZA934 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA934 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA937 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA937 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA938 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA938 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA940 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZA940 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZA941 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA941 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA942 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA942 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA943 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZA943 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZA944 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA944 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA947 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZA947 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZA948 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA948 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA950 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA950 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA951 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA951 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA953 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA953 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA956 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZA956 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZA957 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 21 |
| 1ZA957 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (21) |
| 1ZA959 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1ZA959 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1ZA962 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA962 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA964 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA964 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA965 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZA965 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZA966 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA966 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA968 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA968 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA969 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1ZA969 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1ZA970 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 23 |
| 1ZA970 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (23) |
| 1ZA972 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZA972 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZA973 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA973 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA974 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA974 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA975 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA975 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA977 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZA977 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZA978 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1ZA978 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |
| 1ZA979 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZA979 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZA981 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA981 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA982 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1ZA982 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1ZA983 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZA983 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZA984 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA984 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA985 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA985 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA986 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA986 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA987 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA987 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZA989 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZA989 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZA990 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA990 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZA991 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1ZA991 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1ZA992 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZA992 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZA993 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZA993 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZA994 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 46 |
| 1ZA994 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (46) |
| 1ZA995 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 82 |
| 1ZA995 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (82) |
| 1ZA999 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZA999 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB001 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 30 |
| 1ZB001 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (30) |
| 1ZB002 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB002 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB003 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB003 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB008 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB008 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB009 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB009 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB010 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZB010 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZB011 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB011 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB012 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB012 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB013 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 33 |
| 1ZB013 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (33) |
| 1ZB014 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB014 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB015 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1ZB015 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1ZB016 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZB016 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZB017 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZB017 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZB019 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB019 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB020 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB020 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB021 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZB021 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZB022 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB022 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB023 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB023 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB025 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB025 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB026 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB026 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB027 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZB027 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZB028 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZB028 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZB029 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB029 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB031 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB031 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB032 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 87 |
| 1ZB032 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (87) |
| 1ZB033 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB033 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB034 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB034 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB037 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZB037 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZB038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZB042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZB044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZB045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZB046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 141 |
| 1ZB046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (141) |
| 1ZB047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZB049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZB050 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB050 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB052 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB052 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB053 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB053 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB054 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZB054 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZB055 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZB055 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZB056 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZB056 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZB057 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB057 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB059 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB059 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB061 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB061 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB062 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZB062 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZB064 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB064 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB065 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB065 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB066 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB066 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB067 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZB067 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZB068 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1ZB068 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1ZB070 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB070 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB071 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZB071 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZB072 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZB072 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZB073 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZB073 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZB076 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB076 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB078 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB078 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB079 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB079 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZB080 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZB080 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZB081 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB081 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB083 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZB083 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZB084 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB084 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB085 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 94 |
| 1ZB085 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (94) |
| 1ZB086 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB086 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB089 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB089 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB091 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB091 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB094 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB094 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB095 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB095 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB096 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB096 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB097 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZB097 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZB098 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB098 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB099 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB099 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB100 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZB100 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZB102 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZB102 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZB103 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB103 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB104 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB104 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB106 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB106 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB107 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZB107 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZB108 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB108 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB109 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB109 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB110 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB110 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB111 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB111 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB112 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB112 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB113 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZB113 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZB116 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZB116 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZB117 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB117 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB118 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB118 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB119 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZB119 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZB123 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZB123 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZB125 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 58 |
| 1ZB125 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (58) |
| 1ZB129 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB129 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB131 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZB131 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZB132 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 68 |
| 1ZB132 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (68) |
| 1ZB136 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB136 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB137 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1ZB137 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1ZB138 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB138 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZB139 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZB139 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZB140 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZB140 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZB141 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZB141 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZB143 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 123 |
| 1ZB143 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (123) |
| 1ZB144 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZB144 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZB145 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZB145 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZB224 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB224 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB226 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZB226 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZB227 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZB227 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |
| 1ZB228 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZB228 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZB229 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZB229 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZB230 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZB230 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZB231 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZB231 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZB232 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB232 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZB233 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB233 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB234 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB234 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB235 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB235 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB237 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1ZB237 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1ZB239 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB239 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB240 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB240 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZB241 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB241 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB242 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 50 |
| 1ZB242 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (50) |
| 1ZB243 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZB243 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZB244 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB244 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZB246 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB246 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB247 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB247 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB248 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB248 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB249 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1ZB249 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1ZB250 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 41 |
| 1ZB250 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (41) |
| 1ZB251 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 25 |
| 1ZB251 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (25) |
| 1ZB252 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZB252 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZB253 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZB253 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZB254 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB254 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB255 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 31 |
| 1ZB255 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (31) |
| 1ZB256 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1ZB256 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1ZB257 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 44 |
| 1ZB257 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (44) |
| 1ZB258 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB258 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZB260 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZB260 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZB261 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZB261 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZB262 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZB262 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZB264 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 42 |
| 1ZB264 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (42) |
| 1ZB265 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB265 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB267 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZB267 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZB268 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1ZB268 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1ZB269 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZB269 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZB270 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZB270 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZB271 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1ZB271 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1ZB272 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 17 |
| 1ZB272 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (17) |
| 1ZB273 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB273 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB274 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZB274 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZB275 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZB275 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZB276 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZB276 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZB277 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1ZB277 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1ZB279 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1ZB279 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1ZB280 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB280 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZB281 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB281 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB282 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZB282 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZB283 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1ZB283 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1ZB285 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZB285 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZB286 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZB286 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZB288 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZB288 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZB292 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZB292 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZB293 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB293 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB294 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZB294 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZB295 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 73 |
| 1ZB295 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (73) |
| 1ZB296 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZB296 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZB297 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1ZB297 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1ZB299 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZB299 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZB300 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB300 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZB301 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 26 |
| 1ZB301 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (26) |
| 1ZB302 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 32 |
| 1ZB302 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (32) |
| 1ZB303 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1ZB303 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1ZB304 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 22 |
| 1ZB304 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (22) |
| 1ZB305 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZB305 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZB306 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZB306 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZB307 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZB307 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZB308 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 35 |
| 1ZB308 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (35) |
| 1ZB309 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 54 |
| 1ZB309 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (54) |
| 1ZB310 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZB310 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZB311 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZB311 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZB312 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 28 |
| 1ZB312 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (28) |
| 1ZB313 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1ZB313 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1ZB314 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 50 |
| 1ZB314 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (50) |
| 1ZB315 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 27 |
| 1ZB315 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (27) |
| 1ZB316 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1ZB316 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1ZB317 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 15 |
| 1ZB317 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (15) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZB319 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB319 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB320 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB320 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB321 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZB321 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZB322 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB322 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB323 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZB323 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZB324 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 91 |
| 1ZB324 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (91) |
| 1ZB325 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZB325 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZB326 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 40 |
| 1ZB326 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (40) |
| 1ZB327 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB327 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB328 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZB328 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZB329 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZB329 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZB331 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB331 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB332 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1ZB332 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1ZB333 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1ZB333 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1ZB334 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZB334 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZB335 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 75 |
| 1ZB335 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (75) |
| 1ZB336 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZB336 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZB337 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB337 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB338 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB338 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB340 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1ZB340 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1ZB341 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZB341 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZB342 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB342 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB344 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZB344 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZB345 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZB345 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZB346 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZB346 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZB347 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB347 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB348 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZB348 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZB349 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 121 |
| 1ZB349 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (121) |
| 1ZB350 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB350 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB351 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB351 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB352 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZB352 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZB353 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZB353 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZB354 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB354 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB355 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1ZB355 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1ZB356 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 30 |
| 1ZB356 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (30) |
| 1ZB358 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZB358 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZB359 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 101 |
| 1ZB359 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (101) |
| 1ZB360 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZB360 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZB361 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZB361 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZB362 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB362 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB363 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1ZB363 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1ZB364 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZB364 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZB365 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB365 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB366 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB366 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB367 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZB367 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZB368 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZB368 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZB370 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB370 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB371 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB371 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB372 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZB372 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZB373 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB373 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB374 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 38 |
| 1ZB374 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (38) |
| 1ZB375 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZB375 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZB376 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZB376 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZB377 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZB377 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZB378 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZB378 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZB379 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZB379 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZB380 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZB380 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZB381 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZB381 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZG001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZG001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZG002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZG003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZG003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZG005 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG005 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZG007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZG007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZG008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZG009 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG009 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZG010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZG012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZG017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZG017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZG022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZG022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZG024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZG024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZG025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZG025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZG026 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZG026 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZG029 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZG029 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZG032 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZG032 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZG035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZG035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1ZR002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1ZR003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 57 |
| 1ZR004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (57) |
| 1ZR005 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 41 |
| 1ZR005 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (41) |
| 1ZR006 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 28 |
| 1ZR006 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (28) |
| 1ZR007 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR007 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR008 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZR008 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZR009 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR009 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR010 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 53 |
| 1ZR010 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (53) |
| 1ZR011 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZR011 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZR012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR013 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR013 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR014 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 43 |
| 1ZR014 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (43) |
| 1ZR015 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZR015 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZR017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR018 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR018 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR019 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR019 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZR020 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR020 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZR022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZR023 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR023 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1ZR024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1ZR025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR027 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR027 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR029 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR029 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR030 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR030 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR031 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZR031 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZR032 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR032 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR033 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR033 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR034 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZR034 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZR035 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR035 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR036 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR036 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR037 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR037 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR038 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR038 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR039 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR039 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR040 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 39 |
| 1ZR040 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (39) |
| 1ZR041 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZR041 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZR042 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZR042 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZR043 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZR043 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZR044 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR044 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR045 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR045 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR046 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZR046 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZR047 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZR047 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZR048 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR048 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR049 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR049 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR050 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZR050 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZR051 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZR051 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZR052 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR052 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZR053 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZR053 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZR054 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR054 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR056 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR056 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR057 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 16 |
| 1ZR057 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (16) |
| 1ZR058 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR058 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR060 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR060 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR061 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR061 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR064 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZR064 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZR065 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 19 |
| 1ZR065 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (19) |
| 1ZR066 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR066 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR069 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR069 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR070 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZR070 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZR071 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZR071 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZR073 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR073 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR074 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR074 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR075 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR075 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR076 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR076 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR077 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 14 |
| 1ZR077 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (14) |
| 1ZR078 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 13 |
| 1ZR078 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (13) |
| 1ZR079 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 10 |
| 1ZR079 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (10) |
| 1ZR080 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR080 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR082 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZR082 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZR083 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZR083 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZR084 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZR084 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZR087 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR087 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR088 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR088 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR089 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR089 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR090 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 20 |
| 1ZR090 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (20) |
| 1ZR091 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 5 |
| 1ZR091 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (5) |
| 1ZR092 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR092 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR095 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 18 |
| 1ZR095 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (18) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-----------------|------------------|---------------------|
| 1ZR096 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR096 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR097 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 4 |
| 1ZR097 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (4) |
| 1ZR098 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 78 |
| 1ZR098 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (78) |
| 1ZR099 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR099 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR101 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZR101 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZR102 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR102 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR103 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR103 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR104 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR104 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR106 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 6 |
| 1ZR106 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (6) |
| 1ZR107 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR107 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR108 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR108 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR110 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 8 |
| 1ZR110 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (8) |
| 1ZR111 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 9 |
| 1ZR111 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (9) |
| 1ZR112 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR112 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR113 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR113 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR114 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 12 |
| 1ZR114 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (12) |
| 1ZR115 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR115 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR116 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZR116 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZR118 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR118 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR119 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 11 |
| 1ZR119 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (11) |
| 1ZR120 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 7 |
| 1ZR120 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (7) |
| 1ZR121 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR121 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR122 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR122 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR123 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR123 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZR124 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 3 |
| 1ZR124 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (3) |
| 1ZR125 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR125 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR126 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR126 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR127 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR127 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR128 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZR128 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZR129 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 29 |
| 1ZR129 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (29) |
| 1ZR130 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZR130 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZR131 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZR131 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZR132 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR132 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR133 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1ZR133 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1ZR134 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR134 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR135 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZR135 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZR138 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR138 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR139 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR139 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR140 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR140 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR141 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR141 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR142 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR142 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR143 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR143 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR144 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR144 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR146 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR146 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR147 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZR147 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZR148 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR148 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR149 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR149 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR150 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR150 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR152 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR152 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR153 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR153 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR154 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR154 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR157 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR157 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR158 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR158 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR160 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR160 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR161 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR161 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR162 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR162 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR163 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR163 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR165 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZR165 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZR166 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZR166 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZR167 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR167 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR168 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR168 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR169 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR169 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZR170 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 22 |
| 1ZR170 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (22) |
| 1ZR171 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR171 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR172 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR172 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR173 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR173 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR174 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 14 |
| 1ZR174 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (14) |
| 1ZR175 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR175 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR176 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 36 |
| 1ZR176 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (36) |
| 1ZR177 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR177 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR178 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZR178 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZR179 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1ZR179 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1ZR180 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZR180 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZR182 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZR182 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZR183 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 16 |
| 1ZR183 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (16) |
| 1ZR184 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR184 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR185 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR185 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR186 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1ZR186 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1ZR187 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR187 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR188 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR188 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR189 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 61 |
| 1ZR189 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (61) |
| 1ZR190 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR190 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR191 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZR191 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZR192 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZR192 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZR193 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZR193 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZR194 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR194 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR195 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZR195 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZR196 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR196 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR198 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR198 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR199 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZR199 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZR200 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR200 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR201 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR201 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR202 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR202 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZR203 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR203 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR204 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR204 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR205 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR205 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR206 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR206 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR207 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1ZR207 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1ZR209 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 45 |
| 1ZR209 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (45) |
| 1ZR210 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR210 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR212 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZR212 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZR213 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR213 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR214 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1ZR214 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1ZR215 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1ZR215 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1ZR216 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR216 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR217 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 13 |
| 1ZR217 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (13) |
| 1ZR218 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 84 |
| 1ZR218 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (84) |
| 1ZR220 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR220 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR221 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR221 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR222 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR222 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR223 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 42 |
| 1ZR223 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (42) |
| 1ZR224 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR224 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR226 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 23 |
| 1ZR226 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (23) |
| 1ZR228 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR228 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR229 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZR229 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZR230 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZR230 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZR231 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR231 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR232 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZR232 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZR233 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZR233 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZR234 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 21 |
| 1ZR234 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (21) |
| 1ZR235 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZR235 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZR236 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 29 |
| 1ZR236 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (29) |
| 1ZR237 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 31 |
| 1ZR237 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (31) |
| 1ZR238 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1ZR238 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZR239 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZR239 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZR240 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR240 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR241 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZR241 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZR242 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 20 |
| 1ZR242 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (20) |
| 1ZR243 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 32 |
| 1ZR243 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (32) |
| 1ZR244 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 27 |
| 1ZR244 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (27) |
| 1ZR245 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR245 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR246 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 26 |
| 1ZR246 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (26) |
| 1ZR247 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR247 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR248 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1ZR248 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1ZR249 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZR249 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZR250 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZR250 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZR251 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZR251 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZR252 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZR252 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZR254 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 33 |
| 1ZR254 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (33) |
| 1ZR255 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR255 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR256 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR256 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR258 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR258 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR259 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZR259 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZR260 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZR260 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZR261 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 25 |
| 1ZR261 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (25) |
| 1ZR262 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZR262 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZR264 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR264 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR265 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZR265 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZR266 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZR266 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZR267 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR267 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR268 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR268 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |
| 1ZR269 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR269 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR270 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR270 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR271 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 19 |
| 1ZR271 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (19) |
| 1ZR272 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 5 |
| 1ZR272 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (5) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|-----------------------|--------|------------------|---------------------|
| 1ZR273 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 8 |
| 1ZR273 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (8) |
| 1ZR274 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR274 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR275 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 10 |
| 1ZR275 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (10) |
| 1ZR276 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR276 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR277 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 11 |
| 1ZR277 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (11) |
| 1ZR278 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 9 |
| 1ZR278 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (9) |
| 1ZR279 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR279 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR281 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 17 |
| 1ZR281 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (17) |
| 1ZR282 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR282 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR283 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR283 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR284 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 64 |
| 1ZR284 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (64) |
| 1ZR285 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZR285 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZR287 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZR287 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZR288 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 18 |
| 1ZR288 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (18) |
| 1ZR289 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZR289 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZR290 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 6 |
| 1ZR290 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (6) |
| 1ZR291 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZR291 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |
| 1ZR292 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 15 |
| 1ZR292 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (15) |
| 1ZR293 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 24 |
| 1ZR293 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (24) |
| 1ZW001 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 4 |
| 1ZW001 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (4) |
| 1ZW002 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZW002 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZW003 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 3 |
| 1ZW003 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (3) |
| 1ZW004 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZW004 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZW012 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZW012 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZW016 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZW016 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZW017 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 7 |
| 1ZW017 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (7) |
| 1ZW021 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZW021 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZW022 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZW022 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZW024 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 1 |
| 1ZW024 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (1) |
| 1ZW025 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 2 |
| 1ZW025 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (2) |
| 1ZW026 | 1/7/2000 | 1/8/2000 | OEZMM S & P 100 INDEX | | JANUARY 765 PUT | 12 |
| 1ZW026 | 1/7/2000 | 1/8/2000 | OEZAP S & P 100 INDEX | | JANUARY 780 CALL | (12) |

Split-Strike Conversion IA Business Weekend Trade Detail¹

Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-------------------------|---------------------------|---------------------|
| 1ZW027 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZW027 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1ZW028 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW028 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW030 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW030 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW034 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 24 |
| 1ZW034 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (24) |
| 1ZW036 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW036 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW043 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW043 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW046 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW046 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW048 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW048 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW049 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW049 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW050 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW050 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW051 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 1 |
| 1ZW051 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (1) |
| 1ZW052 | 1/7/2000 | 1/8/2000 | OEZMM | S & P 100 INDEX | JANUARY 765 PUT | 2 |
| 1ZW052 | 1/7/2000 | 1/8/2000 | OEZAP | S & P 100 INDEX | JANUARY 780 CALL | (2) |
| 1L0099 | 1/29/2000 | 1/29/2000 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | 295 |
| 1L0099 | 1/10/2001 | 1/13/2001 | QCOM | QUALCOMM INC | n/a | (150,000) |
| 1L0099 | 1/10/2001 | 1/13/2001 | QCOM | QUALCOMM INC | n/a | (100,000) |
| 1L0099 | 1/10/2001 | 1/13/2001 | QCOM | QUALCOMM INC | n/a | (100,000) |
| 1L0099 | 1/10/2001 | 1/13/2001 | QCOM | QUALCOMM INC | n/a | (100,000) |
| 1L0099 | 1/10/2001 | 1/13/2001 | QCOM | QUALCOMM INC | n/a | (100,000) |
| 1L0099 | 1/10/2001 | 1/13/2001 | QCOM | QUALCOMM INC | n/a | (34,000) |
| 1L0024 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 250,000 |
| 1L0024 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 290,000 |
| 1L0024 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | 150,000 |
| 1L0024 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | 215,000 |
| 1L0024 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (290,000) |
| 1L0024 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (250,000) |
| 1L0024 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (215,000) |
| 1L0024 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (150,000) |
| 1L0026 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 195,000 |
| 1L0026 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 245,000 |
| 1L0026 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | 245,000 |
| 1L0026 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (245,000) |
| 1L0026 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (195,000) |
| 1L0026 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (245,000) |
| 1L0027 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (90,000) |
| 1L0027 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (90,000) |
| 1L0027 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | (25,000) |
| 1L0027 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 205,000 |
| 1L0027 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 205,020 |
| 1L0027 | 1/2/2002 | 1/5/2002 | PALMXX | PALM INC | n/a | 215,000 |
| 1L0027 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (96,500) |
| 1L0027 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (96,500) |
| 1L0027 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (80,000) |
| 1L0027 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | (23,960) |
| 1L0027 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | 190,000 |
| 1L0027 | 1/2/2002 | 1/5/2002 | YHOO | YAHOO INC | n/a | 296,960 |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 215,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 255,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 298,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 305,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 325,000 |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|-------------------------|-------|---------------------|
| 1L0024 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | 138,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | 168,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 282,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 285,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 305,000 |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (325,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (305,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (298,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (255,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (215,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | (168,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | (138,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | (305,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | (285,000) |
| 1L0024 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | (282,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 202,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 205,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 235,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 262,090 |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 320,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | 147,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | 231,660 |
| 1L0026 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 215,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 253,000 |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (320,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (262,090) |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (235,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (205,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (202,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | (231,660) |
| 1L0026 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | (147,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | (253,000) |
| 1L0026 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | (215,000) |
| 1L0027 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 245,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 250,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 295,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 315,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 335,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | 162,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | PALMXX | PALM INC | n/a | 185,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 254,860 |
| 1L0027 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 265,000 |
| 1L0027 | 1/9/2002 | 1/12/2002 | YHOO | YAHOO INC | n/a | 295,000 |
| 1L0024 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 200,000 |
| 1L0024 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 240,000 |
| 1L0024 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 295,000 |
| 1L0024 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | 250,000 |
| 1L0024 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | 340,000 |
| 1L0024 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (295,000) |
| 1L0024 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (240,000) |
| 1L0024 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (200,000) |
| 1L0024 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | (340,000) |
| 1L0024 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | (250,000) |
| 1L0026 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 215,000 |
| 1L0026 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 250,000 |
| 1L0026 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | 245,000 |
| 1L0026 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (250,000) |
| 1L0026 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (215,000) |
| 1L0026 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | (245,000) |
| 1L0027 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 210,000 |
| 1L0027 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 211,930 |
| 1L0027 | 1/16/2002 | 1/19/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 290,000 |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|------------------------------|---------------------------|---------------------|
| 1L0027 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | 265,000 |
| 1L0027 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | 294,440 |
| 1P0050 | 1/16/2002 | 1/19/2002 | AZO | AUTOZONE INC | n/a | 31,500 |
| 1P0050 | 1/16/2002 | 1/19/2002 | PALMXX | PALM INC | n/a | (32,050) |
| 1P0050 | 1/19/2002 | 1/19/2002 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | (824) |
| 1L0024 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 210,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 250,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 200,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 245,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 268,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 450,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 482,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 574,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 215,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 236,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 245,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 265,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | 250,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | 265,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 250,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 265,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | 295,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | 373,000 |
| 1L0024 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | (574,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | (482,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | (450,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (265,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (245,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (236,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (215,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | (265,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | (250,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | (373,000) |
| 1L0024 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | (295,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 215,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 285,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 242,440 |
| 1L0026 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 255,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 257,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 425,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 518,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 255,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 285,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 295,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | 265,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | 340,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 210,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 225,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | 239,410 |
| 1L0026 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | 260,000 |
| 1L0026 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | (518,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | (425,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (295,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (285,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (255,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | (340,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | (265,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | (260,000) |
| 1L0026 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | (239,410) |
| 1L0027 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 226,950 |
| 1L0027 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 235,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | BRCM | BROADCOM CORP CL A | n/a | 305,000 |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|------------------------------|---------------------------|---------------------|
| 1L0027 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 210,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 215,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | EMC | EMC CORPORATION MASS | n/a | 250,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 325,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 451,880 |
| 1L0027 | 1/23/2002 | 1/26/2002 | JDSUXX | JDS UNIPHASE CORP | n/a | 526,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 200,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 240,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 264,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | 323,950 |
| 1L0027 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | 280,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | 360,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 135,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 215,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | 253,310 |
| 1L0027 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | 285,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | YHOO | YAHOO INC | n/a | 287,000 |
| 1L0027 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | (253,310) |
| 1L0027 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | (215,000) |
| 1L0027 | 1/23/2002 | 1/26/2002 | SEBL | SIEBEL SYSTEMS INC | n/a | (135,000) |
| 1L0024 | 1/30/2002 | 2/2/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (285,000) |
| 1L0024 | 1/30/2002 | 2/2/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (250,000) |
| 1L0024 | 1/30/2002 | 2/2/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (216,230) |
| 1L0024 | 1/30/2002 | 2/2/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | (75,000) |
| 1L0024 | 1/30/2002 | 2/2/2002 | PALMXX | PALM INC | n/a | (155,040) |
| 1L0024 | 1/30/2002 | 2/2/2002 | YHOO | YAHOO INC | n/a | (165,000) |
| 1L0024 | 1/30/2002 | 2/2/2002 | YHOO | YAHOO INC | n/a | (138,800) |
| 1L0026 | 1/30/2002 | 2/2/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (260,000) |
| 1L0026 | 1/30/2002 | 2/2/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (245,000) |
| 1L0026 | 1/30/2002 | 2/2/2002 | LU | LUCENT TECHNOLOGIES INC | n/a | (240,000) |
| 1L0026 | 1/30/2002 | 2/2/2002 | NTXX | NORTEL NETWORKS CORP HLDS CO | n/a | (75,000) |
| 1L0026 | 1/30/2002 | 2/2/2002 | PALMXX | PALM INC | n/a | (165,000) |
| 1L0026 | 1/30/2002 | 2/2/2002 | YHOO | YAHOO INC | n/a | (195,000) |
| 1L0026 | 1/30/2002 | 2/2/2002 | YHOO | YAHOO INC | n/a | (178,000) |
| 1L0026 | 2/6/2002 | 2/9/2002 | YHOO | YAHOO INC | n/a | (115,000) |
| 1F0012 | 3/30/2002 | 3/30/2002 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | (50,000) |
| 1D0017 | 6/15/2002 | 6/15/2002 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | 9,920 |
| 1E0123 | 8/6/2003 | 8/9/2003 | AA | ALCOA INC | n/a | 85,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | AMZN | AMAZON COM INC | n/a | 21,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | AMZN | AMAZON COM INC | n/a | 39,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | AMZN | AMAZON COM INC | n/a | 50,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | BA | BOEING CO | n/a | 30,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | BA | BOEING CO | n/a | 100,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | KMX | CARMAX INC | n/a | 14,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | COH | COACH INC | n/a | 18,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | CAXX | COMPUTER ASSOC INTL INC | n/a | 13,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | CAXX | COMPUTER ASSOC INTL INC | n/a | 22,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | DNA | GENENTECH INC | n/a | 8,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | DNA | GENENTECH INC | n/a | 27,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | IP | INTERNATIONAL PAPER CO | n/a | 35,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | JPM | J.P. MORGAN CHASE & CO | n/a | 40,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | JPM | J.P. MORGAN CHASE & CO | n/a | 50,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | MRVL | MARVELL TECHNOLOGY GRP LTD | n/a | 39,000 |
| 1E0123 | 8/6/2003 | 8/9/2003 | MRVL | MARVELL TECHNOLOGY GRP LTD | n/a | 70,000 |
| 1E0123 | 8/9/2003 | 8/9/2003 | USN6T4 | U S TREASURY NOTE | DUE 2/15/2011 | (14,650,000) |
| 1E0123 | 8/13/2003 | 8/16/2003 | AA | ALCOA INC | n/a | 65,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | BA | BOEING CO | n/a | 90,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | BA | BOEING CO | n/a | 125,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | KMX | CARMAX INC | n/a | 10,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | COH | COACH INC | n/a | 18,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | CAXX | COMPUTER ASSOC INTL INC | n/a | 33,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | CAXX | COMPUTER ASSOC INTL INC | n/a | 45,000 |

Split-Strike Conversion IA Business Weekend Trade Detail¹
Analyzed Time Period²

| Account Number | Trade Date | Settlement Date | Symbol | Issuer | Issue | Contracts or Shares |
|----------------|------------|-----------------|--------|----------------------------|---------------------------|---------------------|
| 1E0123 | 8/13/2003 | 8/16/2003 | DALR | DELTA AIRLINES INC | n/a | 70,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | IP | INTERNATIONAL PAPER CO | n/a | 30,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | IP | INTERNATIONAL PAPER CO | n/a | 80,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | JPM | J.P. MORGAN CHASE & CO | n/a | 40,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | JPM | J.P. MORGAN CHASE & CO | n/a | 50,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | MRVL | MARVELL TECHNOLOGY GRP LTD | n/a | 20,000 |
| 1E0123 | 8/13/2003 | 8/16/2003 | MRVL | MARVELL TECHNOLOGY GRP LTD | n/a | 25,000 |
| 1E0123 | 8/16/2003 | 8/16/2003 | USN6T4 | U S TREASURY NOTE | DUE 2/15/2011 | (18,875,000) |
| 1E0123 | 8/20/2003 | 8/23/2003 | AA | ALCOA INC | n/a | 44,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | AA | ALCOA INC | n/a | 56,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | AMZN | AMAZON COM INC | n/a | 50,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | AMZN | AMAZON COM INC | n/a | 60,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | AMZN | AMAZON COM INC | n/a | 65,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | KO | COCA COLA CO | n/a | 40,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | KO | COCA COLA CO | n/a | 70,000 |
| 1E0123 | 8/20/2003 | 8/23/2003 | DALR | DELTA AIRLINES INC | n/a | 25,000 |
| 1E0123 | 8/23/2003 | 8/23/2003 | USN7B2 | U S TREASURY NOTE | DUE 8/15/2011 | (10,750,000) |
| 1E0123 | 8/27/2003 | 8/30/2003 | AA | ALCOA INC | n/a | 60,000 |
| 1E0123 | 8/27/2003 | 8/30/2003 | AA | ALCOA INC | n/a | 90,000 |
| 1E0123 | 8/27/2003 | 8/30/2003 | BSX | BOSTON SCIENTIFIC | n/a | 28,000 |
| 1E0123 | 8/27/2003 | 8/30/2003 | KO | COCA COLA CO | n/a | 60,000 |
| 1E0123 | 8/27/2003 | 8/30/2003 | KO | COCA COLA CO | n/a | 90,000 |
| 1E0123 | 8/27/2003 | 8/30/2003 | DALR | DELTA AIRLINES INC | n/a | 40,000 |
| 1E0123 | 8/30/2003 | 8/30/2003 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | 53,301 |
| 1E0123 | 8/30/2003 | 8/30/2003 | USN7B2 | U S TREASURY NOTE | DUE 8/15/2011 | (12,725,000) |
| 1B0053 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 90,000 |
| 1M0140 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 100,000 |
| 1M0140 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 290,000 |
| 1M0140 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 320,000 |
| 1M0142 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 100,000 |
| 1M0142 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 290,000 |
| 1M0142 | 3/11/2004 | 3/14/2004 | LU | LUCENT TECHNOLOGIES INC | n/a | 320,000 |
| 1E0123 | 8/29/2004 | 8/29/2004 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | 86,852 |
| 1E0123 | 7/30/2005 | 7/30/2005 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | 2,781 |
| 1E0123 | 8/6/2005 | 8/6/2005 | USTRX1 | U S TREASURY BILL | DUE 1/27/2005 | 11,000,000 |
| 1E0123 | 8/3/2005 | 8/6/2005 | IP | INTERNATIONAL PAPER CO | n/a | (85,000) |
| 1E0123 | 8/3/2005 | 8/6/2005 | IP | INTERNATIONAL PAPER CO | n/a | (70,000) |
| 1E0123 | 8/3/2005 | 8/6/2005 | IP | INTERNATIONAL PAPER CO | n/a | (35,000) |
| 1E0123 | 8/3/2005 | 8/6/2005 | IP | INTERNATIONAL PAPER CO | n/a | (35,000) |
| 1E0123 | 8/3/2005 | 8/6/2005 | IP | INTERNATIONAL PAPER CO | n/a | (28,000) |
| 1B0053 | 1/25/2006 | 1/28/2006 | AAPL | APPLE INC | n/a | 8,000 |
| 1E0123 | 8/2/2008 | 8/2/2008 | USTB26 | U S TREASURY BILL | DUE 11/15/2007 | 358,825,000 |
| 1E0123 | 8/9/2008 | 8/9/2008 | USTA27 | U S TREASURY BILL | DUE 9/20/2007 | (27,750,000) |
| 1E0123 | 8/10/2008 | 8/10/2008 | USTA27 | U S TREASURY BILL | DUE 9/20/2007 | (3,800,000) |
| 1E0123 | 8/16/2008 | 8/16/2008 | USTA27 | U S TREASURY BILL | DUE 9/20/2007 | (15,050,000) |
| 1E0123 | 8/17/2008 | 8/17/2008 | USTA27 | U S TREASURY BILL | DUE 9/20/2007 | (16,175,000) |
| 1E0123 | 8/23/2008 | 8/23/2008 | USTB42 | U S TREASURY BILL | DUE 11/29/2007 | 68,250,000 |
| 1E0123 | 8/31/2008 | 8/31/2008 | FDLXX | FIDELITY SPARTAN | U S TREASURY MONEY MARKET | 23,971 |

1. Trade detail based on Settled Cash (SETCSH17).

2. The Analyzed Time Period consists of January 2000 through November 2008.